

SECURITIES COVERED BY THE CLASS ACTION SETTLEMENT*Updated 9/11/2013*

ISSUE DATE	SECURITY	CUSIP
March 30, 2007	100% Principal Protection Notes Linked to a Global Index Basket	52520W564 524908VP2
March 30, 2007	Performance Securities with Partial Protection Linked to a Global Index Basket	52520W556 524908VQ0
April 30, 2007	100% Principal Protection Callable Spread Daily Accrual Notes with Interest Linked to the Spread between the 30-year and the 2-year Swap Rates	52517PY21
April 30, 2007	100% Principal Protection Callable Spread Daily Accrual Notes with Interest Linked to the Spread between the 30-year and the 2-year Swap Rates	52517PX63
April 30, 2007	100% Principal Protection Notes Linked to a Currency Basket	52520W549
April 30, 2007	Performance Securities with Partial Protection Linked to a Global Index Basket	52520W515
May 31, 2007	100% Principal Protection Callable Spread Daily Accrual Notes with Interest Linked to the Spread between the 30-year and the 2-year Swap Rates	52517PY62
May 31, 2007	100% Principal Protection Callable Daily Range Accrual Notes with Interest Linked to the 10-Year Constant Maturity U.S. Treasury Rate	52517PY70
May 31, 2007	100% Principal Protection Notes Linked to a Currency Basket	52520W440
June 22, 2007	100% Principal Protection Notes Linked to a Global Index Basket	52522L202
June 29, 2007	100% Principal Protection Callable Spread Daily Accrual Notes with Interest Linked to the Spread between the 30-year and the 2-year Swap Rates	52517P2P5
June 29, 2007	100% Principal Protection Notes Linked to an Asian Currency Basket	52520W390
July 31, 2007	100% Principal Protection Callable Spread Daily Accrual Notes with Interest Linked to the Spread between the 30-year and the 2-year Swap Rates	52517P3H2
July 31, 2007	Performance Securities with Partial Protection Linked to a Global Index Basket	52520W358

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August 31, 2007	Performance Securities with Contingent Protection Linked to the S&P 500 Index	52522L129
August 31, 2007	Performance Securities with Contingent Protection Linked to the Dow Jones EURO STOXX 50 Index	52522L137
August 31, 2007	Performance Securities with Contingent Protection Linked to the Nikkei 225 Index	52522L145
August 31, 2007	100% Principal Protection Notes Linked to an International Index Basket	52522L186
August 31, 2007	100% Principal Protection Notes Linked to a Global Index Basket	52522L889
September 18, 2007	Autocallable Optimization Securities with Contingent Protection Linked to the S&P 500 Financials Index	52522L251
September 28, 2007	Return Optimization Securities Linked to an International Index Basket	52522L236
September 28, 2007	Performance Securities with Partial Protection Linked to a Global Index Basket	52522L244
September 28, 2007	100% Principal Protection Callable Spread Daily Accrual Notes with Interest Linked to the Spread between the 30-year and the 2-year Swap Rates	52517P5K3
October 31, 2007	Medium-Term Notes, Series I, 100% Principal Protection Notes Linked to an Asian Currency Basket	52520W341
October 31, 2007	100% Principal Protection Barrier Notes Linked to FTSE/Xinhua China 25 Index	52522L400
October 31, 2007	100% Principal Protection Absolute Return Barrier Notes Linked to the S&P 500 Index	52522L293
October 31, 2007	Return Optimization Securities Linked to an Index	52522L301
October 31, 2007	Return Optimization Securities Linked to an Index	52522L319
October 31, 2007	Return Optimization Securities Linked to an Index	52522L327
October 31, 2007	Return Optimization Securities Linked to an Index	52522L335
October 31, 2007	Return Optimization Securities with Partial Protection Linked to the S&P 500 Financials Index	52522L384
November 7, 2007	Return Optimization Securities with Partial Protection Linked to the S&P 500 Index	52522L418
November 14, 2007	Performance Securities with Partial Protection Linked to an International Index Basket	52522L426

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November 26, 2007	Performance Securities with Partial Protection Linked to a Global Index Basket	52522L475
November 30, 2007	100% Principal Protection Notes Linked to an Asian Currency Basket	52520W333
November 30, 2007	100% Principal Protection Absolute Return Barrier Notes Linked to the MSCI EAFE Index	52522L376
November 30, 2007	Return Optimization Securities Linked to an International Index Basket	52522L392
November 30, 2007	Return Optimization Securities with Partial Protection Linked to the S&P 500 Index	52522L459
December 31, 2007	Return Optimization Securities Linked to an International Index Basket	52522L483
December 31, 2007	Return Optimization Securities with Partial Protection Linked to the S&P 500 Index	52522L491
December 31, 2007	Performance Securities with Partial Protection Linked to a Global Basket Consisting of Indices and an Index Fund	52522L533
January 31, 2008	100% Principal Protection Callable Spread Daily Accrual Notes with Interest Linked to the Spread between the 30-year and the 2-year Swap Rates	52517P4N8
January 31, 2008	100% Principal Protection Notes Linked to an Asian Currency Basket	52520W325
January 31, 2008	100% Principal Protection Absolute Return Barrier Notes Linked to the S&P 500 Index	52522L525
February 8, 2008	Autocallable Optimization Securities with Contingent Protection Linked to the S&P 500 Financials Index	52522L657
February 13, 2008	Return Optimization Securities with Partial Protection	52522L673
February 13, 2008	Return Optimization Securities with Partial Protection	52522L699
February 13, 2008	Return Optimization Securities with Partial Protection	52522L707
February 13, 2008	Return Optimization Securities with Partial Protection	52522L715
February 13, 2008	Return Optimization Securities with Partial Protection	52522L723

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February 29, 2008	100% Principal Protection Callable Spread Daily Accrual Notes with Interest Linked to the Spread between the 30-year and the 2-year Swap Rates	5252M0CZ8
February 29, 2008	Performance Securities Linked to an Asian Currency Basket	52522L632
February 29, 2008	Return Optimization Securities with Partial Protection Notes Linked to the S&P 500 Index	52522L574
February 29, 2008	Return Optimization Securities with Partial Protection	52522L582
February 29, 2008	100% Principal Protection Absolute Return Barrier Notes Linked to the Russell 2000 Index	52522L566
February 29, 2008	Securities Linked to the Relative Performance of the Consumer Staples Select Sector SPDR Fund vs. the Consumer Discretionary Select Sector SPDR Fund	52522L772
February 29, 2008	100% Principal Protection Notes Linked to an Asian Currency Basket	52523J412
March 7, 2008	100% Principal Protection Notes Linked to an Asian Currency Basket	52523J420
March 19, 2008	100% Principal Protection Absolute Return Barrier Notes Linked to the SPDR S&P Homebuilders ETF	52523J115
March 25, 2008	Bearish Autocallable Optimization Securities with Contingent Protection Linked to the Energy Select Sector SPDR Fund	52523J149
March 28, 2008	Performance Securities with Partial Protection Linked to a Global Index Basket	52523J131
March 31, 2008	100% Principal Protection Callable Spread Daily Accrual Notes with Interest Linked to the Spread between the 30-year and the 2-year Swap Rates	5252M0EK9
March 31, 2008	100% Principal Protection Notes Linked to an Asian Currency Basket	52523J438
March 31, 2008	Return Optimization Securities with Partial Protection Notes Linked to the S&P 500 Index	52522L806
March 31, 2008	Return Optimization Securities with Partial Protection Notes Linked to the MSCI EM Index	52522L814
March 31, 2008	Bearish Autocallable Optimization Securities with Contingent Protection Linked to the Energy Select Sector SPDR Fund	52522L871

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March 31, 2008	100% Principal Protection Accrual Notes with Interest Linked to the Year-Over-Year Change in the Consumer Price Index	5252M0EV5
March 31, 2008	100% Principal Protection Absolute Return Barrier Notes Linked to the Russell 2000 Index	52522L798
April 4, 2008	Return Optimization Securities Linked to a Basket of Global Indices	52522L848
April 4, 2008	100% Principal Protection Absolute Return Barrier Notes Linked to a Basket of Global Indices	52522L830
April 23, 2008	Return Optimization Securities with Partial Protection Linked to a Basket of Global Indices	52523J172
April 30, 2008	100% Principal Protection Absolute Return Barrier Notes Linked to the Russell 2000 Index	52523J156
May 12, 2008	Return Optimization Securities with Partial Protection	52523J503
May 15, 2008	Return Optimization Securities with Partial Protection Linked to the S&P 500 Financials Index	52523J206
May 16, 2008	Return Optimization Securities with Partial Protection Linked to a Portfolio of Common Stocks	52523J222
May 21, 2008	Performance Securities with Partial Protection Linked to a Global Index Basket	52523J214
May 30, 2008	Return Optimization Securities with Partial Protection Linked to the S&P 500 Financials Index	52523J230
June 16, 2008	100% Principal Protection Absolute Return Notes Linked to the Euro/U.S. Dollar Exchange Rate	52520W283
June 20, 2008	100% Principal Protection Notes with Interest Linked to the Year-Over-Year Change in the Consumer Price Index	5252M0FU6
June 30, 2008	100% Principal Protection Notes with Interest Linked to the Year-Over-Year Change in the Consumer Price Index	5252M0CD7
June 30, 2008	Return Optimization Securities with Partial Protection Linked to the PowerShares WilderHill Clean Energy Portfolio	52523J263
June 30, 2008	Return Optimization Securities with Partial Protection	524935129
June 30, 2008	100% Principal Protection Absolute Return Barrier Notes	52523J248

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June 30, 2008	100% Principal Protection Absolute Return Barrier Notes	52523J255