



## Portfolio Activity Summary - Canadian Dollar

Transactions	US Dollar Value		Local Value	
	Current Period Value	Year-To-Date Value	Current Period Value	Year-To-Date Value
Beginning Cash Balance	--	--	0.01	--
Ending Cash Balance	--	--	0.01	--

## Portfolio Activity Detail - Canadian Dollar

### TRADE ACTIVITY - Canadian Dollar

Trade Date	Settle Date	Type	Description	Quantity	Per Unit Amount USD Local Value	Market Cost USD Local Value	Currency Gain/Loss USD
<b>Settled Securities Purchased</b>							
8/1	8/3	Purchase Option	JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 PURCHASED FX OPTION PUT 832,500,000.00 JPY CALL 10,000,000.00 CAD (ID: XJPYPA-YX-Z)	832,500,000.000	3.95	(411,436.90) (395,000.00)	
8/1	8/3	Write Option	JPY CALL CAD PUT FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 76. KI @ 71 WRITTEN FX OPTION CALL 760,000,000.00 JPY PUT 10,000,000.00 CAD (ID: XJPYCA-RC-Z)	(760,000,000.000)	0.001 3.95	411,436.90 395,000.00	
<b>Total Settled Securities Purchased (USD)</b>						<b>\$0.00</b>	<b>\$0.00</b>