



	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Complementary Structured Strategies</b>							
<b>EUR PUT USD CALL</b> FX EUROPEAN STYLE OPTION DEC 12, 2011 @ 1.35 KO @ 1.2775 [REDACTED]	1.10	14,814,814.81	162,464.99	100,000.00	62,464.99		
<b>JPY CALL CAD PUT</b> FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 76. KI @ 71 [REDACTED]	0.07	(760,000,000.00)	(541,295.14)	(411,436.90)	(129,858.24)		
<b>JPY PUT CAD CALL</b> FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 [REDACTED]	0.02	832,500,000.00	153,337.02	411,436.90	(258,099.88)		
<b>HSBC MARKET PLUS MXN NOTE 11/2/12</b> LNKED TO MXN VS USD 25% BUFFER, 9.75%CPN, 100%MAXRTN 10/26/11 [REDACTED]	98.84	1,000,000.00	988,400.00	1,000,000.00	(11,600.00)		
<b>Total Complementary Structured Strategies</b>			<b>\$762,906.87</b>	<b>\$1,100,000.00</b>	<b>(\$337,093.13)</b>	<b>\$0.00</b>	<b>0.00%</b>