



	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Complementary Structured Strategies							
JPY CALL CAD PUT FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 76. KI @ 71 XJPYCA-RC-Z CAD	0.02	(760,000,000.00)	(123,434.69)	(411,436.90)	288,002.21		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 XJPYPA-YX-Z CAD	0.03	832,500,000.00	253,549.46	411,436.90	(157,887.44)		
HSBC MARKET PLUS MXN NOTE 11/2/12 LNKED TO MXN VS USD 25% BUFFER, 9.75%CPN, 100%MAXRTN 10/26/11 4042K1-RA-3	106.87	1,000,000.00	1,068,700.00	1,000,000.00	68,700.00		
Total Complementary Structured Strategies			\$1,198,814.77	\$1,000,000.00	\$198,814.77	\$0.00	0.00%

	Trade Date Settlement Date	Currency Counter Currency	Amount Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivable Market Value Payable	Unrealized Gain/Loss
Foreign Exchange Contracts							
CHINESE RENMINBI US DOLLAR	Jun. 8 11 Jun. 11 12	CNY USD	31,818,000.00 (5,000,000.00)	6.363600	6.289922	5,058,568.34 5,000,000.00	58,568.34