



	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
<b>Complementary Structured Strategies</b>							
<b>JPY CALL CAD PUT</b> FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 76. KI @ 71 XJPYCA-RC-Z CAD	0.01	(760,000,000.00)	(75,186.54)	(411,436.90)	336,250.36		
<b>JPY CALL USD PUT</b> FX EUROPEAN STYLE OPTION MAY 22, 2012 @ 81. KI @79 XJPYCA-RZ-Z	0.02	(405,000,000.00)	(73,498.87)	(26,500.00)	(46,998.87)		
<b>JPY PUT CAD CALL</b> FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 XJPYPA-YX-Z CAD	0.02	832,500,000.00	125,798.55	411,436.90	(285,638.35)		
<b>JPY PUT USD CALL</b> FX EUROPEAN STYLE OPTION MAY 22, 2012 @ 83. XJPYPB-AN-Z		415,000,000.00	2,582.20	26,500.00	(23,917.80)		
<b>MXN CALL USD PUT</b> FX EUROPEAN STYLE OPTION JUN 19, 2012 @ 12.565 MXNCA-DN-Z	0.02	12,565,000.00	3,022.41	17,200.00	(14,177.59)		
<b>MXN PUT USD CALL</b> FX EUROPEAN STYLE OPTION JUN 19, 2012 @ 12.9 AT EXP KI @ 13.25 MXNPA-IP-Z	0.16	(12,900,000.00)	(21,061.17)	(17,200.00)	(3,861.17)		