



	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	0.03	(760,000,000.00)	(229,342.50)	(411,436.90)	182,094.40		
<b>JPY PUT CAD CALL</b> FX EUROPEAN STYLE OPTION AUG 13, 2012 @ 83.25 XJPYPA-YX-Z CAD		832,500,000.00	16,757.39	411,436.90	(394,679.51)		
<b>MXN CALL USD PUT</b> FX EUROPEAN STYLE OPTION JUN 19, 2012 @ 12.565 XMXNCA-DN-Z		12,565,000.00	0.96	17,200.00	(17,199.04)		
<b>MXN PUT USD CALL</b> FX EUROPEAN STYLE OPTION JUN 19, 2012 @ 12.9 AT EXP KI @ 13.25 XMXNPA-IP-Z	0.78	(12,900,000.00)	(100,097.61)	(17,200.00)	(82,897.61)		
<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 4042K1-RA-3	104.72	1,000,000.00	1,047,200.00	1,000,000.00	47,200.00		
<b>JP MORGAN CHASE BANK NA</b> ZERO CPN 4662A0-4Q-1	95.16	1,500,000.00	1,427,400.00	1,500,000.00	(72,600.00)		1.73%
<b>Total Complementary Structured Strategies</b>			<b>\$2,161,918.24</b>	<b>\$2,500,000.00</b>	<b>(\$338,081.76)</b>	<b>\$0.00</b>	<b>1.14%</b>