



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

Note: C indicates Currency Gain/Loss

Trade Date	Type	Description	Quantity	Per Unit Amount USD	Proceeds USD	Tax Cost USD	Realized
Settle Date	Selection Method			Local Value	Local Value	Local Value	Gain/Loss USD
Settled Sales/Maturities/Redemptions							
8/8	Sell Option	JPY PUT CAD CALL FX EUROPEAN STYLE OPTION AUG (832,500,000.000)			0.01	(411,436.90)	(411,436.89) C
8/10	FIFO	13, 2012 @ 83.25 RESALE OF PURCHASED FX OPTION (ID: XJPYPA-YX-Z)				(395,000.00)	
8/8	Option Buyback	JPY CALL CAD PUT FX EUROPEAN STYLE OPTION AUG 760,000,000.000			(0.01)	411,436.90	411,436.89 C
8/10	FIFO	13, 2012 @ 76. KI @ 71 REPURCHASE OF WRITTEN FX OPTION (ID: XJPYCA-RC-Z)				395,000.00	
Total Settled Sales/Maturities/Redemptions (USD)					\$0.00	\$0.00	\$0.00