

Note: P indicates position adjusted for Pending Trade Activity.

Options Detail

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Equity					
MACERICH CO CALL OPTION MAY 10 @ 40 Underlying Asset Price = \$44.71 554382-9A-B MAC AAA /	(220,000)	5.20	(114,400.00)	(43,339.25)	(71,060.75)
Foreign Exchange					
INR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 19, 2010 @ 44.5 XINRCA-AE-Z	445,000,000.000	0.02	82,070.27	93,000.00	(10,929.98)
NOK CALL GBP PUT FX EUROPEAN STYLE OPTION JUL 26, 2010 @ 9.04 KNOCK-IN AT 8.775 XNOKCA-DE-Z GBP	(63,280,000.000)	0.32	(202,755.01)	(163,465.02)	(39,289.99)
PLN CALL EUR PUT FX EUROPEAN STYLE OPTION APR 20, 2011 @ 3.9 XPLNCA-AC-Z EUR	29,250,000.000	0.88	258,476.85	324,085.73	(65,608.89)