

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Foreign Exchange					
PLN PUT EUR CALL FX EUROPEAN STYLE OPTION APR 20, 2011 @ 3.9 CONT. KI @ 4.49 XPLNPA-AD-Z EUR	(29,250,000.000)	1.38	(402,892.89)	(324,085.73)	(78,807.13)
Total Foreign Exchange			(\$265,100.78)	(\$70,465.02)	(\$194,635.99)
Other					
XAU PUT OPTION USD CALL OPTION STRIKE 1,115.00 EXPIRES 6/17/2010 KI @ 1,085 Underlying Asset Price = \$1,179.60 OTCBDP-EW-G	(5,000.000)	7.06	(35,293.59)	(85,000.00)	49,706.41
P XPD PUT OPTION USD CALL OPTION STRIKE 525 EXPIRES 06/02/2010 Underlying Asset Price = \$553.75 OTCBDP-EW-T	(10,000.000)			(140,000.00)	140,000.00
1 RECEIVER SWAPTION CALL 10,000,000 INTEREST RATE SWAP STRIKE 4.35% S 30/360 VS. 3ML EXP DATE 06/30/2010 DEAL 5161946 Underlying Asset Price = \$0.00 OTCBDC-TB-B	(1.000)	1.00	(269,804.62)	(136,000.00)	(133,804.62)