

Note: P indicates position adjusted for Pending Trade Activity.

## Options Detail

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