

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Foreign Exchange					
EUR PUT USD CALL FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.245 XEURPB-HW-Z	8,032,128.510	7.46	599,412.40	495,000.00	104,412.39
GBP PUT USD CALL FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.4425 XGBPPA-LM-Z	6,932,409.000	8.04	557,445.77	495,000.00	62,445.77
JPY CALL USD PUT FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYCA-NE-Z	(935,000,000.000)	0.07	(638,286.62)	(470,000.00)	(168,286.17)
JPY PUT USD CALL FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYPA-SQ-Z	935,000,000.000	0.04	369,587.27	470,000.00	(100,413.20)
Total Foreign Exchange	(10,000,000.000)		\$183,625.70	(\$16,724.50)	\$200,350.17
Other					
XAU PUT OPTION USD CALL OPTION STRIKE 1,115.00 EXPIRES 6/17/2010 KI @ 1,085 Underlying Asset Price = \$1,206.13 OTCBDP-EW-G	(5,000.000)	1.14	(5,701.58)	(85,000.00)	79,298.42