

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Foreign Exchange					
EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.4425 KI @ 1.63 XEURCB-LT-Z	(6,932,409.000)	6.61	(458,137.66)	(495,000.00)	36,862.34
EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.245 KI @ 1.38 XEURCB-LU-Z	(8,032,128.510)	5.77	(463,522.04)	(495,000.00)	31,477.96
EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 15, 2010 @ 1.28 XEURPB-HD-Z EUR	10,000,000.000	5.56	555,750.61	276,597.42	279,153.19
EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 15, 2010 @ 1.24 XEURPB-HE-Z EUR	(10,000,000.000)	3.06	(306,413.20)	(135,082.46)	(171,330.74)
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)