

| | Quantity | Price | Market Value | Premium | Unrealized Gain/Loss |
|---|-------------------------|-------|---------------------|----------------------|-----------------------|
| Foreign Exchange | | | | | |
| AUD CALL USD PUT FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .94 XAUDCA-DZ-Z AUD | (10,000,000.000) | 0.14 | (14,483.92) | (35,254.00) | 20,770.08 |
| AUD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .86 KI @ 0.83 XAUDPA-FV-Z AUD | (10,000,000.000) | 3.94 | (393,530.57) | (185,083.50) | (208,447.07) |
| CAD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 23, 2010 @ 1.05 XCADPA-DM-Z | (5,250,000.000) | 1.94 | (101,805.05) | (52,500.00) | (49,305.05) |
| JPY CALL USD PUT FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYCA-NE-Z | (935,000,000.000) | 0.08 | (776,807.26) | (470,000.00) | (306,806.42) |
| JPY PUT USD CALL FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYPA-SQ-Z | 935,000,000.000 | 0.03 | 247,531.39 | 470,000.00 | (222,469.03) |
| Total Foreign Exchange | (15,250,000.000) | | (950,878.29) | (\$52,500.01) | (\$898,377.86) |