

## Options Summary

| Asset Categories   | Beginning Market Value | Ending Market Value     | Change In Value         | Current Allocation |
|--------------------|------------------------|-------------------------|-------------------------|--------------------|
| Foreign Exchange   | 0.00                   | (950,878.29)            | (950,878.29)            |                    |
| Other              | 0.00                   | (3,371,845.74)          | (3,371,845.74)          |                    |
| <b>Total Value</b> | <b>\$0.00</b>          | <b>(\$4,322,724.03)</b> | <b>(\$4,322,724.03)</b> |                    |

| Market Value/Cost    | Current Period Value |
|----------------------|----------------------|
| Market Value         | (4,322,724.03)       |
| Premium              | (3,171,500.01)       |
| Unrealized Gain/Loss | (1,151,223.60)       |

Note: P indicates position adjusted for Pending Trade Activity.

## Options Detail

|   | Quantity       | Price | Market Value | Premium    | Unrealized Gain/Loss |
|---|----------------|-------|--------------|------------|----------------------|
| <b>Foreign Exchange</b>   |                |       |              |            |                      |
| AUD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>SEP 21, 2010 @ .8825<br>XAUDCA-DY-Z AUD | 10,000,000.000 | 0.88  | 88,217.12    | 220,337.49 | (132,120.37)         |