

TRADE ACTIVITY - Australia Dollar

| Trade Date | Settlement Date | Type | Description | Quantity | Per Unit Amount USD Local Value | Market Cost USD Local Value | Currency Gain/Loss USD |
|---|-----------------|-----------------|--|------------------|------------------------------------|--------------------------------|------------------------|
| Settled Securities Purchased | | | | | | | |
| 6/21 | 6/23 | Purchase Option | AUD CALL USD PUT FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .8825 PURCHASED FX OPTION CALL 10,000,000.00 AUD PUT 8,825,000.00 USD TRADE DATE 06/21/10 | 10,000,000.000 | 0.022 2.50 | (220,337.49) (250,000.00) | (0.01) |
| 6/21 | 6/23 | Write Option | AUD CALL USD PUT FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .94 WRITTEN FX OPTION CALL 10,000,000.00 AUD PUT 9,400,000.00 USD TRADE DATE 06/21/10 | (10,000,000.000) | 0.004 0.40 | 35,254.00 40,000.00 | |
| 6/21 | 6/23 | Write Option | AUD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .86 KI @ 0.83 WRITTEN FX OPTION PUT 10,000,000.00 AUD CALL 8,600,000.00 USD TRADE DATE 06/21/10 | (10,000,000.000) | 0.019 2.10 | 185,083.50 210,000.00 | |
| Total Settled Securities Purchased (USD) | | | | | | \$0.01 | (\$0.01) |