

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)	
Total Value	\$0.00	(\$4,322,724.03)	(\$4,322,724.03)	

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
Foreign Exchange					
AUD CALL USD PUT	10,000,000.000	0.88	88,217.12	220,337.49	(132,120.37)
FX EUROPEAN STYLE OPTION					
SEP 21, 2010 @ .8825					
XAUDCA-DY-Z AUD					