

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 FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .8825 XAUDCA-DY-Z AUD	10,000,000.000	0.88	88,217.12	220,337.49	(132,120.37)
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)	(306,807.26)