

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Foreign Exchange					
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	(222,468.61)
Total Foreign Exchange	(15,250,000.000)		(\$950,878.29)	(\$52,500.01)	(\$898,378.28)
Other					
WTI CALL OPTION USD PUT OPTION STRIKE 90.00 EXPIRES 12/15/2010 100,000 BARRELS OTCBDC-GW-X	10.000	29,627.55	296,275.45	400,000.00	(103,724.55)
WTI CALL OPTION USD PUT OPTION STRIKE 100.00 EXPIRES 05/17/2011 100,000 BARRELS OTCBDC-GW-Y	10.000	34,096.78	340,967.79	450,000.00	(109,032.21)
WTI PUT OPTION USD CALL OPTION STRIKE 65.50 EXPIRES 12/15/2010 100,000 BARRELS OTCBDP-EX-K	(10.000)	30,297.17	(302,971.66)	(400,000.00)	97,028.34