

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Foreign Exchange					
AUD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .86 KI @ 0.83 XAUDPA-FV-Z AUD	(10,000,000.000)	0.69	(69,086.05)	(185,083.50)	115,997.45
JPY CALL USD PUT FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYCA-NE-Z	(935,000,000.000)	0.09	(831,929.30)	(470,000.00)	(361,929.30)
JPY PUT USD CALL FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYPA-SQ-Z	935,000,000.000	0.02	143,416.74	470,000.00	(326,583.26)
Total Foreign Exchange	(10,000,000.000)		(\$496,423.32)	(\$0.01)	(\$496,423.31)
Other					
WTI CALL OPTION USD PUT OPTION STRIKE 90.00 EXPIRES 12/15/2010 100,000 BARRELS OTCBDC-GW-X	10.000	30,754.67	307,546.72	400,000.00	(92,453.28)
WTI CALL OPTION USD PUT OPTION STRIKE 100.00 EXPIRES 05/17/2011 100,000 BARRELS OTCBDC-GW-Y	10.000	38,492.82	384,928.16	450,000.00	(65,071.84)