

## Options Summary

Asset Categories	Beginning Market Value	Ending Market Value	Change In Value	Current Allocation
Foreign Exchange	(950,878.29)	(496,423.32)	454,454.97	
Other	(3,371,845.74)	(2,018,054.19)	1,353,791.55	
<b>Total Value</b>	<b>(\$4,322,724.03)</b>	<b>(\$2,514,477.51)</b>	<b>\$1,808,246.52</b>	

Market Value/Cost	Current Period Value
Market Value	(2,514,477.51)
Premium	(1,648,500.01)
Unrealized Gain/Loss	(865,977.50)

## Options Detail

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
<b>Foreign Exchange</b>					
<b>AUD CALL USD PUT</b>	10,000,000.000	3.01	300,561.89	220,337.49	80,224.40
FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .8825 XAUDCA-DY-Z AUD					
<b>AUD CALL USD PUT</b>	(10,000,000.000)	0.39	(39,386.60)	(35,254.00)	(4,132.60)
FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .94 XAUDCA-DZ-Z AUD					