

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
<b>Foreign Exchange</b>					
<b>AUD PUT USD CALL</b> 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
<b>JPY CALL USD PUT</b> 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)
<b>JPY PUT USD CALL</b> 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)
<b>Total Foreign Exchange</b>	<b>(10,000,000.000)</b>		<b>(\$496,423.32)</b>	<b>(\$0.01)</b>	<b>(\$496,423.31)</b>
<b>Other</b>					
<b>WTI CALL OPTION</b> 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)
<b>WTI CALL OPTION</b> 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)