

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	
Total Value	(\$4,322,724.03)	(\$2,514,477.51)	\$1,808,246.52	

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
Foreign Exchange					
AUD CALL USD PUT					
FX EUROPEAN STYLE OPTION	10,000,000.000	3.01	300,561.89	220,337.49	80,224.40
SEP 21, 2010 @ .8825					
XAUDCA-DY-Z AUD					
AUD CALL USD PUT					
FX EUROPEAN STYLE OPTION	(10,000,000.000)	0.39	(39,386.60)	(35,254.00)	(4,132.60)
SEP 21, 2010 @ .94					
XAUDCA-DZ-Z AUD					