

Options Detail

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Foreign Exchange					
AUD CALL USD PUT FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .8825 XAUDCA-DY-Z AUD	10,000,000.000	1.48	147,742.34	220,337.49	(72,595.15)
AUD CALL USD PUT FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .94 XAUDCA-DZ-Z AUD	(10,000,000.000)	0.02	(2,398.32)	(35,254.00)	32,855.68
AUD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 21, 2010 @ .86 KI @ 0.83 XAUDPA-FV-Z AUD	(10,000,000.000)	0.31	(31,196.38)	(185,083.50)	153,887.12
JPY CALL USD PUT FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYCA-NE-Z	(935,000,000.000)	0.12	(1,152,015.40)	(470,000.00)	(682,015.40)
JPY PUT USD CALL FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYPA-SQ-Z	935,000,000.000	0.01	79,167.21	470,000.00	(390,832.79)
Total Foreign Exchange	(10,000,000.000)		(\$958,700.55)	(\$0.01)	(\$958,700.54)