

Options Detail

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Foreign Exchange					
JPY CALL USD PUT FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 KNOCKED IN @ 81.50 XJPYCA-NE-Z	(935,000,000.000)	0.16	(1,466,291.02)	(470,000.00)	(996,291.02)
JPY PUT USD CALL FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYPA-SQ-Z	935,000,000.000		16,707.73	470,000.00	(453,292.27)
Total Foreign Exchange			(\$1,449,583.29)	\$0.00	(\$1,449,583.29)
Other					
WTI CALL OPTION USD PUT OPTION STRIKE 100.00 EXPIRES 05/17/2011 100,000 BARRELS OTCBDC-GW-Y	10.000	39,203.06	392,030.56	450,000.00	(57,969.44)
WTI PUT OPTION USD CALL OPTION STRIKE 63.00 EXPIRES 05/17/2011 100,000 BARRELS OTCBDP-EX-L	(10.000)	2,252.15	(22,521.48)	(450,000.00)	427,478.52
Total Other			\$369,509.08	\$0.00	\$369,509.08