



## Alternative Assets Detail

	Price	Quantity	Estimated Value	Cost
<b>Hard Assets</b>				
<b>CORN LONG FORWARD CONTRACT</b> 2,041,825.00 USD NOTIONAL 67.00 NOTIONAL CONTRACTS (335K BSH) 6.095 FORWARD RATE 12/02/2011 MATURITY DEAL 40996151 N/O Client CFCONT-GJ-3	56,910.15	1.000	(56,910.15)	0.00
<b>CORN SHORT FORWARD CONTRACT</b> 2,274,650.00 USD NOTIONAL 67.00 NOTIONAL CONTRACTS (335K BSH) 6.79 FORWARD RATE 12/02/2011 MATURITY DEAL 41129331 N/O Client CFCONT-GM-6	289,572.22	1.000	289,572.22	0.00
<b>JPM CORN DLY LIQUIDITY NT 07/25/13</b> LNKD TO DJUBCN3T 07/22/10 48124A-WK-9	160.38	2,500,000.000	4,009,585.00	2,512,500.00
<b>WTI CALL OPTION</b> USD PUT OPTION STRIKE 150.00 EXPIRING 10/17/2011 1,000,000 BARRELS OTCBDC-JR-C		1,000.000	0.04	150,000.00
<b>Total Hard Assets</b>			<b>\$4,242,247.11</b>	<b>\$2,662,500.00</b>