

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount	Market Cost
<b>Settled Securities Purchased</b>						
5/11	5/13	Purchase Option	<b>JPY PUT USD CALL</b> FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 PURCHASED FX OPTION PUT 935,000,000.00 JPY CALL 10,000,000.00 USD TRADE DATE 05/11/10	935,000,000.000	0.001	(470,000.00)
5/13	5/17	Purchase Option	<b>GBP PUT USD CALL</b> FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.4425 PURCHASED FX OPTION PUT 6,932,409.00 GBP CALL 10,000,000.00 USD TRADE DATE 05/13/10	6,932,409.000	0.071	(495,000.00)
5/13	5/17	Write Option	<b>EUR CALL USD PUT</b> FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.4425 KI @ 1.63 WRITTEN FX OPTION CALL 6,932,409.00 EUR PUT 10,000,000.00 USD TRADE DATE 05/13/10	(6,932,409.000)	0.071	495,000.00
5/13	5/17	Purchase Option	<b>EUR PUT USD CALL</b> FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.245 PURCHASED FX OPTION PUT 8,032,128.51 EUR CALL 10,000,000.00 USD TRADE DATE 05/13/10	8,032,128.510	0.062	(495,000.00)