

Note: P indicates position adjusted for Pending Trade Activity.

Options Detail

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Foreign Exchange					
EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 15, 2010 @ 1.32 XEURCB-LN-Z EUR	(10,000,000.000)	0.32	(32,210.83)	(158,239.46)	126,028.63
EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.4425 KI @ 1.63 XEURCB-LT-Z	(6,932,409.000)	6.61	(458,137.66)	(495,000.00)	36,862.34
EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 13, 2011 @ 1.245 KI @ 1.38 XEURCB-LU-Z	(8,032,128.510)	5.77	(463,522.04)	(495,000.00)	31,477.96
EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 15, 2010 @ 1.28 XEURPB-HD-Z EUR	10,000,000.000	5.56	555,750.61	276,597.42	279,153.19
EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 15, 2010 @ 1.24 XEURPB-HE-Z EUR	(10,000,000.000)	3.06	(306,413.20)	(135,082.46)	(171,330.74)