

Options Summary

Asset Categories	Beginning Market Value	Ending Market Value	Change In Value	Current Allocation
Foreign Exchange	(496,423.32)	(958,700.55)	(462,277.23)	
Other	(2,018,054.19)	(153,225.28)	1,864,828.91	
Total Value	(\$2,514,477.51)	(\$1,111,925.83)	\$1,402,551.68	

Market Value/Cost	Current Period Value
Market Value	(1,111,925.83)
Premium	(0.01)
Unrealized Gain/Loss	(1,111,925.82)

Options Detail

	Quantity	Price	Market Value	Premium	Unrealized Gain/Loss
Foreign Exchange					
AUD CALL USD PUT	10,000,000.000	1.48	147,742.34	220,337.49	(72,595.15)
FX EUROPEAN STYLE OPTION					
SEP 21, 2010 @ .8825					
XAUDCA-DY-Z AUD					
AUD CALL USD PUT	(10,000,000.000)	0.02	(2,398.32)	(35,254.00)	32,855.68
FX EUROPEAN STYLE OPTION					
SEP 21, 2010 @ .94					
XAUDCA-DZ-Z AUD					