



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)	0.15	(1,425,778.05)	(470,000.00)	(955,778.05)
JPY PUT USD CALL FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYPA-SQ-Z	935,000,000.000		4,307.51	470,000.00	(465,692.49)
Total Foreign Exchange			(\$1,421,470.54)	\$0.00	(\$1,421,470.54)
Other					
WTI CALL OPTION USD PUT OPTION STRIKE 100.00 EXPIRES 05/17/2011 100,000 BARRELS OTCBDC-GW-Y	100.000	4,796.98	479,698.28	450,000.00	29,698.28
WTI CALL OPTION USD PUT OPTION STRIKE 92.00 EXPIRING 04/14/2011 OTCBDC-JD-W	50.000	7,455.64	372,781.79	250,000.00	122,781.79