



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 XJPYCA-NE-Z	(935,000,000.000)	0.15	(1,421,048.90)	(470,000.00)	(951,048.90)
JPY PUT USD CALL FX EUROPEAN STYLE OPTION MAY 11, 2011 @ 93.5 XJPYPA-SQ-Z	935,000,000.000		509.24	470,000.00	(469,490.76)
Total Foreign Exchange			(\$1,420,539.66)	\$0.00	(\$1,420,539.66)
Other					
WTI CALL OPTION USD PUT OPTION STRIKE 92.00 EXPIRING 04/14/2011 OTCBDC-JD-W	50.000	8,532.17	426,608.45	250,000.00	176,608.45
WTI CALL OPTION USD PUT OPTION STRIKE 100.00 EXPIRING 04/14/2011 OTCBDC-JD-X	(50.000)	4,176.15	(208,807.66)	(115,000.00)	(93,807.66)
WTI CALL OPTION USD PUT OPTION STRIKE 100.00 EXPIRES 05/17/2011 50,000 BARRELS OTCBDC-UA-K	50.000	11,504.53	575,226.57	225,000.00	350,226.57