



Note: ¹ This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

Cash & Fixed Income Detail

	Price	Quantity	Value	Adjusted Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Cash							
US DOLLAR	1.00	1,013,585.06	1,013,585.06	1,013,585.06		101.35 8.13	0.01 % ¹
Foreign Exchange & Non-USD Fixed Income							
AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 06, 2014 @ .92 0.9230 WINDOW KI EXPIRING 13 SEP 13 OPTION KNOCKEDIN XAUDCA-FL-Z	0.18	(3,000,000.00)	(5,258.32)	(11,040.00)	5,781.68		
AUD PUT USD CALL FX EUROPEAN STYLE OPTION JAN 24, 2014 @ .89 WINDOW RKI @ 0.8760 UNTIL 9SEP13 XAUDPA-JE-Z		(4,500,000.00)		(43,654.50)	43,654.50		
CAD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 11, 2014 @ 1.02 XCADCA-FG-Z	0.02	(4,590,000.00)	(885.12)	(58,500.00)	57,614.88		