

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | COLUMN 6 | COLUMN 7 | COLUMN 8 | |
|------------------------------|----------------|-----------|----------------|-----------------|---------|-----------|-----------------------|----------------|--------------------------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAGERS | VOTING AUTHORITY SOLE SHARED NONE |
| ISHARES S&P GSCI COMMODITY I | UNIT BEN INT | 46428R107 | 3,120 | 91,483 | SH | | SOLE | | 91,483 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 66,790 | 1,550,000 | SH | | SOLE | | 1,550,000 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 276,488 | 2,190,000 | SH | | SOLE | | 2,190,000 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 21,784 | 400,000 | SH | | SOLE | | 400,000 |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1 | 78467X109 | 270,574 | 2,340,000 | SH | | SOLE | | 2,340,000 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 10,125 | 72,990 | SH | | SOLE | | 72,990 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 125,750 | 1,000,000 | SH | | SOLE | | 1,000,000 |