Foreign Exchange Contracts

	Trade Date / Settlement Date	Currency / Counter Currency	Amount / Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivable / Market Value Payable	Unrealized Gain/Loss
CANADIAN DOLLAR	Jun. 10 13	CAD	2,500,000.00	96.810000	95.586170	2,429,990.42	(31,112.18)
JAPANESE YEN	Aug. 28 13	JPY	(242,025,000.00)			2,461,102.60	
CANADIAN DOLLAR	May. 23 13	CAD	(7,500,000.00)	98.710000	95.586170	7,528,213.15	238,241.89
JAPANESE YEN	Aug. 28 13	JPY	740,325,000.00			7,289,971.26	
SWISS FRANC	May. 6 13	CHF	6,138,000.00	1.227600	1.233722	6,606,483.37	(32,946.54)
EURO CURRENCY	Aug. 8 13	EUR	(5,000,000.00)			6,639,429.91	
SWISS FRANC	May. 23 13	CHF	(6,137,999.99)	1.251550	1.233722	6,512,375.97	(94,107.39)
EURO CURRENCY	Aug. 8 13	EUR	4,904,318.64			6,606,483.36	
Total Foreign Exchange Contracts						**$23,077,062.91**	**$80,075.78**
						$22,996,987.13	