

	<u>Trade Date</u> <u>Settlement Date</u>	<u>Currency</u> <u>Counter Currency</u>	<u>Amount</u> <u>Counter Amount</u>	<u>Contract</u> <u>Rate</u>	<u>Current Market</u> <u>Forward Rate</u>	<u>Market Value</u> <u>Receivable</u> <u>Market Value</u> <u>Payable</u>	<u>Unrealized</u> <u>Gain/Loss</u>
Speculative							
CANADIAN DOLLAR	Apr. 28 10	CAD	5,000,000.00	92.870000	92.686850	4,934,709.08	(9,751.01)
JAPANESE YEN	Aug. 6 10	JPY	(464,350,000.00)			4,944,460.09	
CANADIAN DOLLAR	Apr. 14 10	CAD	(10,200,000.00)	93.350000	92.520024	10,147,268.07	90,219.50
JAPANESE YEN	Oct. 5 10	JPY	952,170,000.00			10,057,048.57	
INDIAN RUPEE	Apr. 16 10	INR	446,500,000.00	44.650000	45.055477	9,910,004.99	(89,995.01)
US DOLLAR	Oct. 20 10	USD	(10,000,000.00)			10,000,000.00	
JAPANESE YEN	Apr. 14 10	JPY	457,999,499.24	11.982000	11.858806	4,880,829.67	(50,703.94)
SOUTH KOREAN WON	Oct. 4 10	KRW	(5,487,750,000.00)			4,931,533.61	
JAPANESE YEN	Apr. 14 10	JPY	457,999,499.24	11.982000	11.858806	4,880,829.67	(50,703.94)
SOUTH KOREAN WON	Oct. 4 10	KRW	(5,487,750,000.00)			4,931,533.61	
JAPANESE YEN	Mar. 31 10	JPY	(450,000,000.00)	12.195000	11.858806	4,931,533.61	135,953.36
SOUTH KOREAN WON	Oct. 4 10	KRW	5,487,750,000.00			4,795,580.25	
JAPANESE YEN	Mar. 31 10	JPY	(450,000,000.00)	12.195000	11.858806	4,931,533.61	135,953.36
SOUTH KOREAN WON	Oct. 4 10	KRW	5,487,750,000.00			4,795,580.25	
JAPANESE YEN	Apr. 14 10	JPY	(15,998,998.50)	93.340000	93.836403	171,405.59	906.75
US DOLLAR	Oct. 4 10	USD	171,405.59			170,498.84	
JAPANESE YEN	Apr. 14 10	JPY	(17,850,000.00)	93.180000	93.835108	191,564.71	1,337.41
US DOLLAR	Oct. 5 10	USD	191,564.71			190,227.30	
POUND STERLING	Mar. 26 10	GBP	(7,000,000.00)	9.014200	9.063428	10,653,597.38	(58,181.32)
NORWEGIAN KRONE	Jun. 30 10	NOK	63,099,400.00			10,711,778.70	