

Settled Foreign Exchange Contracts

	Trade Date Settle Date	Currency Counter Currency	Amount Counter Amount	Contract Rate	Revaluation Rate	Contracted Base Amount USD	Revalued Amount USD	Currency G/L
Trade Related								
EURO U S DOLLAR	May. 5 10 May. 7 10	EUR USD	(13,000.00) 16,668.60	1.282200	1.286500	16,668.60	(16,724.50)	(55.90)
EURO U S DOLLAR	May. 6 10 May. 10 10	EUR USD	545,250.00 (692,303.92)	1.269700	1.269700	(692,303.92)	692,303.92	
POUND STERLING U S DOLLAR	May. 6 10 May. 10 10	GBP USD	114,800.00 (170,994.60)	1.489500	1.489500	(170,994.60)	170,994.60	
Speculative								
JAPANESE YEN U S DOLLAR	Apr. 14 10 May. 20 10	JPY USD	(15,998,998.50) 171,121.60	93.494900	89.555002	171,121.60	(178,649.97)	(7,528.37)
JAPANESE YEN U S DOLLAR	Apr. 14 10 May. 20 10	JPY USD	(17,850,000.00) 191,244.62	93.335900	89.555002	191,244.62	(199,318.85)	(8,074.23)
CANADIAN DOLLAR JAPANESE YEN	Mar. 31 10 May. 20 10	CAD JPY	10,200,000.00 (934,320,000.00)	91.600000	0.009976	(10,432,918.28)	9,534,047.18	(898,871.10)
CANADIAN DOLLAR JAPANESE YEN	Apr. 14 10 May. 20 10	CAD JPY	(10,200,000.00) 952,170,000.00	93.350000	104.102625	10,632,237.13	(9,534,047.18)	1,098,189.95
JAPANESE YEN SOUTH KOREAN WON	Mar. 31 10 May. 20 10	JPY KRW	(450,000,000.00) 5,487,750,000.00	12.195000	11.150739	4,594,566.21	(5,024,845.05)	(430,278.84)
JAPANESE YEN SOUTH KOREAN WON	Apr. 14 10 May. 20 10	JPY KRW	457,999,499.24 (5,487,750,000.00)	11.982000	0.092897	(4,594,566.21)	5,114,170.03	519,603.82
JAPANESE YEN SOUTH KOREAN WON	Mar. 31 10 May. 21 10	JPY KRW	(450,000,000.00) 5,487,750,000.00	12.195000	11.192451	4,594,566.21	(5,006,118.62)	(411,552.41)
JAPANESE YEN SOUTH KOREAN WON	Apr. 14 10 May. 21 10	JPY KRW	457,999,499.24 (5,487,750,000.00)	11.982000	0.092557	(4,594,233.31)	5,095,110.71	500,877.40