

	<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	May. 6 10	CAD	(5,246,892.65)	88.500000	86.359007	5,111,408.31	123,655.24
JAPANESE YEN	Aug. 6 10	JPY	464,350,000.00			4,987,753.07	
CANADIAN DOLLAR	May. 6 10	CAD	246,892.66	1.043270	1.051955	234,698.84	(1,953.85)
US DOLLAR	Aug. 6 10	USD	(236,652.69)			236,652.69	
INDIAN RUPEE	Apr. 16 10	INR	446,500,000.00	44.650000	46.824051	9,535,697.78	(464,302.22)
US DOLLAR	Oct. 20 10	USD	(10,000,000.00)			10,000,000.00	
INDIAN RUPEE	May. 6 10	INR	(446,500,000.00)	46.120000	46.824051	9,681,266.26	145,568.48
US DOLLAR	Oct. 20 10	USD	9,681,266.26			9,535,697.78	
POUND STERLING	May. 6 10	GBP	13,739,615.90	9.242500	9.364226	19,866,384.77	258,243.08
NORWEGIAN KRONE	Jun. 30 10	NOK	(126,988,400.00)			19,608,141.69	
POUND STERLING	Mar. 26 10	GBP	(7,000,000.00)	9.014200	9.364226	9,743,110.20	(378,329.47)
NORWEGIAN KRONE	Jun. 30 10	NOK	63,099,400.00			10,121,439.67	
POUND STERLING	Apr. 6 10	GBP	(7,000,000.00)	9.127000	9.364226	9,865,031.48	(256,408.19)
NORWEGIAN KRONE	Jun. 30 10	NOK	63,889,000.00			10,121,439.67	
POUND STERLING	May. 6 10	GBP	260,384.10	1.494890	1.445920	376,494.56	(12,751.02)
US DOLLAR	Jun. 30 10	USD	(389,245.58)			389,245.58	
Total Speculative						\$78,947,723.03	(\$717,387.04)
						\$79,665,110.07	