

## Portfolio Activity Detail - Euro

### INFLOWS & OUTFLOWS

| Settlement Date | Type    | Description                                                                                                              | Quantity    | Per Unit Amount USD<br>Local Value | Amount USD<br>Local Value    | Currency Gain/Loss USD |
|-----------------|---------|--------------------------------------------------------------------------------------------------------------------------|-------------|------------------------------------|------------------------------|------------------------|
| 6/7             | Spot FX | <b>SPOT CURRENCY TRANSACTION - SELL</b><br>BUY USD SELL EUR<br>EXCHANGE RATE 1.224200000<br>DEAL 06/03/10 VALUE 06/07/10 | 241,167.400 |                                    | (241,167.40)<br>(197,000.00) | 738.77                 |

### TRADE ACTIVITY - Euro

Note: C indicates Currency Gain/Loss

| Trade Date                                  | Settlement Date | Type           | Description                                                                                                                          | Quantity         | Per Unit Amount USD<br>Local Value | Proceeds USD<br>Local Value | Tax Cost USD<br>Local Value  | Realized Gain/Loss USD |
|---------------------------------------------|-----------------|----------------|--------------------------------------------------------------------------------------------------------------------------------------|------------------|------------------------------------|-----------------------------|------------------------------|------------------------|
| <b>Settled Sales/Maturities/Redemptions</b> |                 |                |                                                                                                                                      |                  |                                    |                             |                              |                        |
| 6/3                                         | 6/7             | Option Buyback | <b>EUR CALL USD PUT</b><br>FX EUROPEAN STYLE OPTION<br>JUL 15, 2010 @ 1.32<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 06/03/10 | 10,000,000.000   | 0.002                              | (24,409.00)<br>(20,000.00)  | 158,239.46<br>123,000.00     | 133,830.46 C           |
| 6/3                                         | 6/7             | Sell Option    | <b>EUR PUT USD CALL</b><br>FX EUROPEAN STYLE OPTION<br>JUL 15, 2010 @ 1.28<br>RESALE OF PURCHASED FX OPTION<br>TRADE DATE 06/03/10   | (10,000,000.000) | 0.06                               | 598,020.45<br>490,000.00    | (276,597.42)<br>(215,000.00) | 321,423.03 C           |