

Portfolio Activity Detail - Euro

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity	Per Unit Amount USD Local Value	Amount USD Local Value	Currency Gain/Loss USD
9/3	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL EUR EXCHANGE RATE 1.280400000 DEAL 09/01/10 VALUE 09/03/10	64,020.000		(64,020.00) (50,000.00)	(79.98)

TRADE ACTIVITY - Euro

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount USD Local Value	Market Cost USD Local Value	Currency Gain/Loss USD
9/1	9/3	Write Option	HUF PUT EUR CALL FX EUROPEAN STYLE OPTION NOV 10, 2010 @ 297.5 WRITTEN FX OPTION PUT 1,487,500,000.00 HUF CALL 5,000,000.00 EUR TRADE DATE 09/01/10	(1,487,500,000.000)	1.00	64,099.98 50,000.00	