



Portfolio Activity Summary - Yuan Renminbi

Transactions	US Dollar Value		Local Value	
	Current Period Value	Year-To-Date Value*	Current Period Value	Year-To-Date Value*
Beginning Cash Balance	--	--	0.00	--
INFLOWS				
Foreign Exchange - Inflows	4,995,446.98	15,166,549.64	31,818,000.00	96,018,000.00
Total Inflows	\$4,995,446.98	\$15,166,549.64	31,818,000.00	96,018,000.00
OUTFLOWS **				
Foreign Exchange - Outflows	(4,995,446.98)	(15,166,549.64)	(31,818,000.00)	(96,018,000.00)
Total Outflows	(\$4,995,446.98)	(\$15,166,549.64)	(31,818,000.00)	(96,018,000.00)
Ending Cash Balance	--	--	0.00	--

* Year to date information is calculated on a calendar year basis.

** Your account's standing instructions use a FIRST IN, FIRST OUT method for relieving assets from your position

Portfolio Activity Detail - Yuan Renminbi

INFLOWS & OUTFLOWS

Settle Date	Type Selection Method	Description	Quantity	Per Unit Amount USD Local Value	Amount USD Local Value	Currency Gain/Loss USD
6/11	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY CNY SELL USD CONTRACT RATE : 6.363600000 TRADE 6/08/11 VALUE 6/11/12 (ID: 0CNYPR-AA-6)	(5,000,000.000)		4,995,446.98 31,818,000.00	(4,553.02)
6/11	FX Fwd Contract	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CNY CONTRACT RATE : 6.384500000 TRADE 10/05/11 VALUE 6/11/12 (ID: 0CNYPR-AA-6)	4,983,632.230		(4,995,446.98) (31,818,000.00)	(11,814.75)
Total Inflows & Outflows					\$0.00	(\$16,367.77)

J.P.Morgan