

Quantity	Symbol	Symbol Description	Deal Type	Pct. Assets	Purchase Date	Local Unit Cost	Total Cost	Local Market	Market Value	Unrealized Gain/Loss	Pct. G/L	Div/Int Accrual	
Credit-suisse First Boston Total							4,859,000.94		8,309,631.57	507,568.12	0.06	83,128.80	
Highbridge - Financial Trust Co. Total							68.03	4,859,000.94		8,309,631.57	507,568.12	0.06	83,128.80
Total							68.03	4,859,000.94		8,309,631.57	507,568.12	0.06	83,128.80

Qty	Account	Cost	Total Cost	Market Price	Market Value	Unrealized Inv.
3,466,795.94	CSFB - HBFT - USD	1.0000	3,466,795.94	1.0000	3,466,795.94	0.00
268.53	CSFB - HBFT - CHF	0.8138	218.54	0.7997	214.75	-3.79
91,222.09	CSFB - HBFT - GBP	1.7433	159,024.61	1.8718	170,744.95	11,720.34
117,931.46	CSFB - HBFT - EUR	1.2679	149,530.60	1.2684	149,590.16	59.56
-30,567.90	CSFB - HBFT Futures - USD	1.0000	-30,567.90	1.0000	-30,567.90	0.00
8,407.83	CSFB - HBFT Futures - GBP	1.8526	15,576.56	1.8718	15,737.36	160.80
36,611.61	CSFB - HBFT Futures - EUR	1.2098	44,293.87	1.2685	46,440.00	2,146.13
0.56	CSFB SWAP - HBFT - USD	1.0000	0.56	1.0000	0.56	0.00
-152.16	CSFB SWAP - HBFT - GBP	1.7960	-273.28	1.8718	-284.81	-11.53
			<u>3,804,599.50</u>		<u>3,818,671.01</u>	<u>14,071.51</u>

Asset	Functional Value
Long Inventory Value	25,543,493.54
Trade Date Cash Inventory Value	3,818,671.01
Accrued Fixed Income Interest Inventory V	123,288.96
Accrued Margin Interest	4,046.72
Accrued Margin Interest Unrealized FX Va	-1.78
Accrued Dividends	-41,320.03
Short Inventory Value	-17,233,861.98
	<u>12,214,316.44</u>