

Foreign Exchange Contracts Summary

NET CURRENCY EXPOSURE SUMMARY

	Value in Currency
CANADIAN DOLLAR	10,200,000.00
POUND STERLING	(7,000,000.00)
JAPANESE YEN	(934,320,000.00)
NORWEGIAN KRONE	63,099,400.00

Foreign Exchange Contracts Detail

	Trade Date Settlement Date	Currency Counter Currency	Amount Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivable Market Value Payable	Unrealized Gain/Loss
Speculative							
CANADIAN DOLLAR	Mar. 31 10	CAD	10,200,000.00	91.600000	91.851989	10,041,848.64	27,549.01
JAPANESE YEN	Oct. 5 10	JPY	(934,320,000.00)			10,014,299.63	
POUND STERLING	Mar. 26 10	GBP	(7,000,000.00)	9.014200	9.039100	10,583,198.51	(29,234.13)
NORWEGIAN KRONE	Jun. 30 10	NOK	63,099,400.00			10,612,432.64	
Total Speculative						\$20,625,047.15 \$20,626,732.27	(\$1,685.12)