

Foreign Exchange Contracts Summary

NET CURRENCY EXPOSURE SUMMARY

	Value in Currency
AUSTRALIA DOLLAR	(5,426,524.85)
CANADIAN DOLLAR	10,000,000.00
POUND STERLING	(14,000,000.00)
INDIAN RUPEE	446,500,000.00
JAPANESE YEN	(464,350,000.02)
NORWEGIAN KRONE	126,988,400.00
US DOLLAR	(9,637,029.70)

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							
AUSTRALIA DOLLAR	Apr. 28 10	AUD	(5,426,524.85)	0.921400	1.071898	4,935,267.13	(61,730.26)
CANADIAN DOLLAR	Jul. 30 10	CAD	5,000,000.00			4,996,997.39	
CANADIAN DOLLAR	Mar. 31 10	CAD	10,200,000.00	91.600000	92.520024	10,057,048.57	100,007.81
JAPANESE YEN	Oct. 5 10	JPY	(934,320,000.00)			9,957,040.76	