

| | <u>Trade Date</u> <u>Settlement Date</u> | <u>Currency</u> <u>Counter Currency</u> | <u>Amount</u> <u>Counter Amount</u> | <u>Contract</u> <u>Rate</u> | <u>Current Market</u> <u>Forward Rate</u> | <u>Market Value</u> <u>Receivable</u> <u>Market Value</u> <u>Payable</u> | <u>Unrealized</u> <u>Gain/Loss</u> |
|--------------------------|---|--|--|--------------------------------|--|---|---------------------------------------|
| Speculative | | | | | | | |
| CANADIAN DOLLAR | May. 6 10 | CAD | 246,892.66 | 1.043270 | 1.051955 | 234,698.84 | (1,953.85) |
| US DOLLAR | Aug. 6 10 | USD | (236,652.69) | | | 236,652.69 | |
| INDIAN RUPEE | Apr. 16 10 | INR | 446,500,000.00 | 44.650000 | 46.824051 | 9,535,697.78 | (464,302.22) |
| US DOLLAR | Oct. 20 10 | USD | (10,000,000.00) | | | 10,000,000.00 | |
| INDIAN RUPEE | May. 6 10 | INR | (446,500,000.00) | 46.120000 | 46.824051 | 9,681,266.26 | 145,568.48 |
| US DOLLAR | Oct. 20 10 | USD | 9,681,266.26 | | | 9,535,697.78 | |
| POUND STERLING | May. 6 10 | GBP | 13,739,615.90 | 9.242500 | 9.364226 | 19,866,384.77 | 258,243.08 |
| NORWEGIAN KRONE | Jun. 30 10 | NOK | (126,988,400.00) | | | 19,608,141.69 | |
| POUND STERLING | Mar. 26 10 | GBP | (7,000,000.00) | 9.014200 | 9.364226 | 9,743,110.20 | (378,329.47) |
| NORWEGIAN KRONE | Jun. 30 10 | NOK | 63,099,400.00 | | | 10,121,439.67 | |
| POUND STERLING | Apr. 6 10 | GBP | (7,000,000.00) | 9.127000 | 9.364226 | 9,865,031.48 | (256,408.19) |
| NORWEGIAN KRONE | Jun. 30 10 | NOK | 63,889,000.00 | | | 10,121,439.67 | |
| POUND STERLING | May. 6 10 | GBP | 260,384.10 | 1.494890 | 1.445920 | 376,494.56 | (12,751.02) |
| US DOLLAR | Jun. 30 10 | USD | (389,245.58) | | | 389,245.58 | |
| Total Speculative | | | | | | \$78,947,723.03 | (\$717,387.04) |
| | | | | | | \$79,665,110.07 | |