

Settled Foreign Exchange Contracts

	Trade Date Settle Date	Currency Counter Currency	Amount Counter Amount	Contract Rate	Revaluation Rate	Contracted Base Amount USD	Revalued Amount USD	Currency G/L
Trade Related								
EURO U S DOLLAR	Jun. 3 10 Jun. 7 10	EUR USD	(197,000.00) 241,167.40	1.224200	1.220450	241,167.40	(240,428.63)	738.77
Speculative								
AUSTRALIA DOLLAR CANADIAN DOLLAR	Apr. 28 10 Jun. 25 10	AUD CAD	(5,426,524.85) 5,000,000.00	0.921400	0.943476	4,803,073.96	(4,690,687.22)	112,386.74
AUSTRALIA DOLLAR CANADIAN DOLLAR	May. 20 10 Jun. 25 10	AUD CAD	5,703,855.80 (5,000,000.00)	0.876600	0.853960	(4,803,073.96)	4,930,412.05	127,338.09
AUSTRALIA DOLLAR U S DOLLAR	May. 20 10 Jun. 25 10	AUD USD	(277,330.96) 227,139.00	0.819017	0.864400	227,139.00	(239,724.84)	(12,585.84)
SWISS FRANC U S DOLLAR	Jun. 15 10 Jun. 25 10	CHF USD	11,270,000.00 (9,987,628.34)	1.128396	1.096450	(9,987,628.34)	10,278,626.75	290,998.41
SWISS FRANC U S DOLLAR	Jun. 17 10 Jun. 25 10	CHF USD	(11,270,000.00) 10,140,592.02	1.111375	1.096450	10,140,592.02	(10,278,626.75)	(138,034.73)
POUND STERLING NORWEGIAN KRONE	Mar. 26 10 Jun. 30 10	GBP NOK	(7,000,000.00) 63,099,400.00	9.014200	8.351606	9,702,897.85	(10,472,700.13)	(769,802.28)
POUND STERLING NORWEGIAN KRONE	Apr. 6 10 Jun. 30 10	GBP NOK	(7,000,000.00) 63,889,000.00	9.127000	8.561931	9,824,315.93	(10,472,700.12)	(648,384.19)
POUND STERLING U S DOLLAR	May. 6 10 Jun. 30 10	GBP USD	260,384.10 (389,245.58)	1.494890	1.496100	(389,245.58)	389,560.65	315.07
POUND STERLING NORWEGIAN KRONE	May. 6 10 Jun. 30 10	GBP NOK	13,739,615.90 (126,988,400.00)	9.242500	8.780000	(19,527,213.78)	20,555,839.60	1,028,625.82