

Portfolio Activity Detail - Pound Sterling

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity	Per Unit Amount USD Local Value	Amount USD Local Value	Currency Gain/Loss USD
6/30	Forward FX Contract	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL GBP CONTRACT RATE : 9.014200000 TRADE 3/26/10 VALUE 6/30/10	63,099,400.000		(10,472,700.13) (7,000,000.00)	(24,915.12)
6/30	Forward FX Contract	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL GBP CONTRACT RATE : 9.127000000 TRADE 4/06/10 VALUE 6/30/10	63,889,000.000		(10,472,700.12) (7,000,000.00)	206,435.67
6/30	Forward FX Contract	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.494890000 TRADE 5/06/10 VALUE 6/30/10	(389,245.580)		389,560.65 260,384.10	315.07
6/30	Forward FX Contract	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL NOK CONTRACT RATE : 9.242500000 TRADE 5/06/10 VALUE 6/30/10	(126,988,400.000)		20,555,839.60 13,739,615.90	(14,434.18)
Total Inflows & Outflows					\$0.00	\$167,401.44