

Foreign Exchange Contracts Summary

NET CURRENCY EXPOSURE SUMMARY

| | Value in Currency |
|-----------------|----------------------|
| CANADIAN DOLLAR | 5,215,000.01 |
| INDIAN RUPEE | 457,000,000.00 |
| NORWEGIAN KRONE | 64,472,500.00 |
| SWEDISH KRONA | (38,272,000.00) |
| US DOLLAR | (20,555,386.43) |

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 | Apr. 28 10 | CAD | 5,000,000.00 | 92.870000 | 83.203125 | 4,704,115.84 | (546,543.14) |
| JAPANESE YEN | Aug. 6 10 | JPY | (464,350,000.00) | | | 5,250,658.98 | |
| CANADIAN DOLLAR | May. 6 10 | CAD | (5,246,892.65) | 88.500000 | 83.203125 | 5,250,658.98 | 314,260.82 |
| JAPANESE YEN | Aug. 6 10 | JPY | 464,350,000.00 | | | 4,936,398.16 | |
| CANADIAN DOLLAR | May. 6 10 | CAD | 246,892.66 | 1.043270 | 1.062899 | 232,282.33 | (4,370.36) |
| US DOLLAR | Aug. 6 10 | USD | (236,652.69) | | | 236,652.69 | |
| CANADIAN DOLLAR | Jun. 23 10 | CAD | 5,215,000.00 | 1.043000 | 1.062823 | 4,906,742.24 | (93,257.76) |
| US DOLLAR | Jul. 26 10 | USD | (5,000,000.00) | | | 5,000,000.00 | |