

Portfolio Activity Detail - Euro

INFLOWS & OUTFLOWS

Settlement Date	Type	Description	Quantity	Per Unit Amount USD Local Value	Amount USD Local Value	Currency Gain/Loss USD
6/7	Spot FX	SPOT CURRENCY TRANSACTION - SELL BUY USD SELL EUR EXCHANGE RATE 1.224200000 DEAL 06/03/10 VALUE 06/07/10	241,167.400		(241,167.40) (197,000.00)	738.77

TRADE ACTIVITY - Euro

Note: C indicates Currency Gain/Loss

Trade Date	Settlement Date	Type	Description	Quantity	Per Unit Amount USD Local Value	Proceeds USD Local Value	Tax Cost USD Local Value	Realized Gain/Loss USD
Settled Sales/Maturities/Redemptions								
6/3	6/7	Option Buyback	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 15, 2010 @ 1.32 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/03/10	10,000,000.000	0.002	(24,409.00) (20,000.00)	158,239.46 123,000.00	133,830.46 C
6/3	6/7	Sell Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 15, 2010 @ 1.28 RESALE OF PURCHASED FX OPTION TRADE DATE 06/03/10	(10,000,000.000)	0.06	598,020.45 490,000.00	(276,597.42) (215,000.00)	321,423.03 C