

|                          | <u>Trade Date</u><br><u>Settlement Date</u> | <u>Currency</u><br><u>Counter Currency</u> | <u>Amount</u><br><u>Counter Amount</u> | <u>Contract</u><br><u>Rate</u> | <u>Current Market</u><br><u>Forward Rate</u> | <u>Market Value</u><br><u>Receivable</u><br><u>Market Value</u><br><u>Payable</u> | <u>Unrealized</u><br><u>Gain/Loss</u> |
|--------------------------|---|--|--|--------------------------------|--|---|---------------------------------------|
| <b>Speculative</b>       |   |  |  |                                |  |   |                                       |
| INDIAN RUPEE             | Apr. 16 10                                  | INR  | 446,500,000.00                         | 44.650000                      | 47.024912                                    | 9,494,967.16  | (505,032.84)                          |
| US DOLLAR                | Oct. 20 10                                  | USD  | (10,000,000.00)                        |                                |  | 10,000,000.00   |                                       |
| INDIAN RUPEE             | Jun. 21 10                                  | INR  | 457,000,000.00                         | 45.700000                      | 46.584866                                    | 9,810,052.94  | (189,947.06)                          |
| US DOLLAR                | Jul. 23 10                                  | USD  | (10,000,000.00)                        |                                |  | 10,000,000.00   |                                       |
| INDIAN RUPEE             | May. 6 10                                   | INR  | (446,500,000.00)                       | 46.120000                      | 47.024912                                    | 9,681,266.26  | 186,299.10                            |
| US DOLLAR                | Oct. 20 10                                  | USD  | 9,681,266.26                           |                                |  | 9,494,967.16  |                                       |
| NORWEGIAN KRONE          | Jun. 25 10                                  | NOK  | 32,000,000.00                          | 1.196000                       | 1.194835                                     | 4,913,108.16  | (4,791.79)                            |
| SWEDISH KRONA            | Jul. 29 10                                  | SEK  | (38,272,000.00)                        |                                |  | 4,917,899.95  |                                       |
| NORWEGIAN KRONE          | Jun. 25 10                                  | NOK  | 32,472,500.00                          | 6.494500                       | 6.513189                                     | 4,985,653.27  | (14,346.73)                           |
| US DOLLAR                | Jul. 29 10                                  | USD  | (5,000,000.00)                         |                                |  | 5,000,000.00  |                                       |
| <b>Total Speculative</b> |   |  |  |                                |  | <b>\$53,978,847.18</b>  | <b>(\$857,729.76)</b>                 |
|                          |   |  |  |                                |  | <b>\$54,836,576.94</b>  |                                       |