

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
Speculative								
INDIAN RUPEE U S DOLLAR	Jun. 21 10 Jul. 23 10	INR USD	457,000,000.00 (10,000,000.00)	45.700000	46.935001	(10,000,000.00)	9,736,869.85	(263,130.15)
INDIAN RUPEE U S DOLLAR	Jul. 20 10 Jul. 23 10	INR USD	(457,000,000.00) 9,682,203.38	47.200000	46.935001	9,682,203.38	(9,736,869.85)	(54,666.47)
CANADIAN DOLLAR U S DOLLAR	Jun. 23 10 Jul. 26 10	CAD USD	5,215,000.00 (5,000,000.00)	1.043000	1.031650	(5,000,000.00)	5,055,009.26	55,009.26
CANADIAN DOLLAR U S DOLLAR	Jul. 23 10 Jul. 26 10	CAD USD	(5,215,000.00) 5,019,684.09	1.038910	1.031650	5,019,684.09	(5,055,009.26)	(35,325.17)
NORWEGIAN KRONE U S DOLLAR	Jun. 25 10 Jul. 29 10	NOK USD	32,472,500.00 (5,000,000.00)	6.494500	6.094000	(5,000,000.00)	5,328,602.02	328,602.02
NORWEGIAN KRONE SWEDISH KRONA	Jun. 25 10 Jul. 29 10	NOK SEK	32,000,000.00 (38,272,000.00)	1.196000	0.836132	(5,250,995.83)	5,251,066.74	70.91
NORWEGIAN KRONE U S DOLLAR	Jul. 23 10 Jul. 29 10	NOK USD	(32,472,500.00) 5,220,239.53	6.220500	6.094000	5,220,239.53	(5,328,602.02)	(108,362.49)
NORWEGIAN KRONE SWEDISH KRONA	Jul. 28 10 Jul. 29 10	NOK SEK	(32,000,000.00) 37,945,600.00	1.185800	1.175659	5,206,157.59	(5,251,066.74)	(44,909.15)
SWEDISH KRONA U S DOLLAR	Jul. 28 10 Jul. 29 10	SEK USD	326,400.00 (44,838.24)	7.279500	7.279500	(44,838.24)	44,838.24	