

## Portfolio Activity Summary - Canadian Dollar

| Transactions                | US Dollar Value         |                          | Local Value             |                        |
|-----------------------------|-------------------------|--------------------------|-------------------------|------------------------|
|                             | Current<br>Period Value | Year-To-Date<br>Value*   | Current<br>Period Value | Year-To-Date<br>Value* |
| Beginning Cash Balance      | --                      | --                       | 0.00                    | --                     |
| <b>INFLOWS</b>              |                         |                          |                         |                        |
| Foreign Exchange - Inflows  | 5,055,009.26            | 19,392,130.40            | 5,215,000.00            | 20,415,000.00          |
| <b>Total Inflows</b>        | <b>\$5,055,009.26</b>   | <b>\$19,392,130.40</b>   | <b>5,215,000.00</b>     | <b>20,415,000.00</b>   |
| <b>OUTFLOWS</b>             |                         |                          |                         |                        |
| Foreign Exchange - Outflows | (5,019,684.09)          | (19,356,805.23)          | (5,215,000.00)          | (20,415,000.00)        |
| <b>Total Outflows</b>       | <b>(\$5,019,684.09)</b> | <b>(\$19,356,805.23)</b> | <b>(5,215,000.00)</b>   | <b>(20,415,000.00)</b> |
| Ending Cash Balance         | --                      | --                       | 0.00                    | --                     |

\* Year to date information is calculated on a calendar year basis.

## Portfolio Activity Detail - Canadian Dollar

## INFLOWS &amp; OUTFLOWS

| Settlement<br>Date | Type                | Description                                                                                                               | Quantity        | Per Unit<br>Amount USD<br>Local Value | Amount USD<br>Local Value    | Currency<br>Gain/Loss USD |
|--------------------|---------------------|---------------------------------------------------------------------------------------------------------------------------|-----------------|---------------------------------------|------------------------------|---------------------------|
| 7/26               | Forward FX Contract | <b>SETTLE FORWARD CURRENCY CONTRACT</b><br>BUY CAD SELL USD<br>CONTRACT RATE : 1.043000000<br>TRADE 6/23/10 VALUE 7/26/10 | (5,000,000.000) |                                       | 5,055,009.26<br>5,215,000.00 | 55,009.26                 |