

[illegible]

|                                |  |  |  |  |                |  |  |  |  |               |  |  |  |                |  |       |        |  |    |
|--------------------------------|--|--|--|--|----------------|--|--|--|--|---------------|--|--|--|----------------|--|-------|--------|--|----|
| M. COLLATERAL TRANSACTIONS     |  |  |  |  |                |  |  |  |  |               |  |  |  |                |  |       |        |  |    |
| GROUP TOTAL                    |  |  |  |  | 12,649,702.75  |  |  |  |  |               |  |  |  | 12,649,702.75  |  | %6.93 | 07.08  |  |    |
| N. SWAPS                       |  |  |  |  |                |  |  |  |  |               |  |  |  |                |  |       |        |  |    |
| O. EUROBOND REPO               |  |  |  |  |                |  |  |  |  |               |  |  |  |                |  |       |        |  |    |
| TOTAL PORTFOLIO VALUE          |  |  |  |  |                |  |  |  |  |               |  |  |  | 182,495,936.19 |  |       | 102.09 |  |    |
| CASH AND CASH EQUIVALENTS (+)  |  |  |  |  |                |  |  |  |  |               |  |  |  | 47,863.50      |  |       |        |  |    |
| RECEIVABLES (+)                |  |  |  |  |                |  |  |  |  |               |  |  |  | 0.00           |  |       |        |  |    |
| OTHER ASSETS (+)               |  |  |  |  |                |  |  |  |  |               |  |  |  | 1,727,556.70   |  |       |        |  |    |
| LIABILITIES (-)                |  |  |  |  |                |  |  |  |  |               |  |  |  | 5,512,206.21   |  |       |        |  |    |
| TOTAL VALUE                    |  |  |  |  |                |  |  |  |  |               |  |  |  | 178,759,150.18 |  |       |        |  |    |
| TOTAL VALUE / NUMBER OF SHARES |  |  |  |  |                |  |  |  |  |               |  |  |  | 8.94           |  |       |        |  |    |
| FUND PORTFOLIO VALUE           |  |  |  |  | 124,668,940.62 |  |  |  |  | 30,159,985.00 |  |  |  | 182,495,936.19 |  |       | 102.09 |  | 01 |
| FOREIGN CURRENCY BALANCES      |  |  |  |  |                |  |  |  |  |               |  |  |  |                |  |       |        |  |    |
| GROUP TOTAL                    |  |  |  |  | 47,863.50      |  |  |  |  |               |  |  |  | 47,863.50      |  | %0.03 | 00.03  |  |    |