

[illegible]

FUND PORTFOLIO VALUE																		
L. WARRANT TRANSACTIONS																		
M. COLLATERAL TRANSACTIONS FUND PORTFOLIO VALUE						280,296.88								280,296.88		%0.15	00.15	
N. SWAPS																		
O. EUROBOND REPO						12,788,134.34								12,788,134.34		%6.99	07.05	
TOTAL PORTFOLIO VALUE																		
CASH AND CASH EQUIVALENTS (+) RECEIVABLES (+)														182,972,192.55			100.81	
OTHER ASSETS (+)														54,790.48				
LIABILITIES (-)														0.00				
TOTAL VALUE														1,736,136.70				
TOTAL VALUE / NUMBER OF SHARES														3,267,025.20				
FUND PORTFOLIO VALUE														181,496,094.53				
FOREIGN CURRENCY BALANCES														9.07				
FUND PORTFOLIO VALUE						122,938,356.75					95,160,790.00			182,972,192.55			100.81	01
						54,790.48								54,790.48		%0.03	00.03	