



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	12,067,797.87
2	BNP PARIBAS FINANCIAL MARKETS (PARENT)	5,006,618.13
3	BARCLAYS BANK PLC (PARENT)	697,895.50