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NOTES TO FINANCIAL STATEMENTS

The System's derivative transactions for fiscal year 2014 are summarized in the following table.

FOREIGN EXCHANGE CONTRACTS
For Year Ended June 30, 2014

Currency	Purchases	Realized Gain / Loss	Sells	Realized Gain / Loss	Total Realized Gain / Loss
Australian Dollar	$ 117,349,631	$ 921,018	$ (51,369,659)	$ 372,772	$ 1,293,790
British Pound Sterling	100,602,258	(21,431)	(247,067,546)	(446,332)	(467,763)
Canadian Dollar	13,612,698	34,061	(90,331,780)	73,179	107,240
Danish Krone	27,602,922	(22,500)	(44,509,110)	56,246	33,746
Euro	180,580,070	(257,146)	(969,427,824)	2,546,120	2,288,974
Hong Kong Dollar	20,090,219	2,285	(9,488,573)	(2,285)	-
Israeli Shekel	8,933,578	800	(2,804,065)	44,685	45,485
Japanese Yen	399,487,791	(325,519)	(768,114,061)	6,068,669	5,743,150
Malaysian Ringgit	-	-	(5,278,198)	11,320	11,320
Mexican New Peso	1,617,343	(7,000)	(17,502,618)	90,102	83,102
New Zealand Dollar	2,687,368	10,179	(296,275)	1,076	11,255
Norwegian Krone	13,597,433	47,087	(69,461,420)	47,543	94,630
Polish Zloty	1,290,639	9,082	(13,358,334)	39,023	48,105
S African Comm Rand	3,577,290	(25,517)	(12,076,096)	(27,664)	(53,181)
Singapore Dollar	3,078,601	34	(20,789,594)	62,202	62,236
Swedish Krona	39,511,937	(73,678)	(21,295,532)	(136,673)	(210,351)
Swiss Franc	70,886,486	(209,150)	(89,422,246)	219,010	9,860
Total	$ 1,004,506,264	$ 82,605	$ (2,432,592,931)	$ 9,018,993	$ 9,101,598

The System's pending derivative transactions as of June 30, 2014, are summarized in the following table.

FOREIGN EXCHANGE CONTRACTS
Pending as of June 30, 2014

Currency	Purchases	Unrealized Gain / Loss	Sells	Unrealized Gain / Loss	Total Unrealized Gain / Loss
Australian Dollar	$ 416,238	$ 926	$ -	$ -	$ 926
British Pound Sterling	-	-	(2,149,877)	(10,396)	(10,396)
Danish Krone	36,583	139	-	-	139
Hong Kong Dollar	102,318	21	-	-	21
Japanese Yen	929,767	642	-	-	642
Norwegian Krone	32,984	(7)	-	-	(7)
Singapore Dollar	108,611	235	-	-	235
Swedish Krona	218,627	1,620	-	-	1,620
Swiss Franc	332,431	1,511	-	-	1,511
Total	$ 2,177,559	$ 5,087	$ (2,149,877)	$ (10,396)	$ (5,309)