

Trade Activity

Realized Gain/Loss Summary

	<i>Amount USD</i>
Short Term Gain/Loss	- 1,998,174.47
Long Term Gain/Loss	0.00

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss

Capital gains and losses on sales with missing or incomplete tax cost are identified with N/A.

<i>Trade Date</i>	<i>Settlement Date</i>	<i>Type</i>	<i>Description</i>	<i>Currency</i>	<i>Quantity</i>	<i>Price/Unit</i>	<i>Market Cost/Proceeds</i>	<i>Tax Cost</i>	<i>Realized Gain/Loss USD</i>
Settled									
Jun 1	Jun 3	Write Option	CHF PUT EUR CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.535 KNOCK IN @ 1.54	USD	- 15,350,000	0.265	32,383.00		
Jun 1	Jun 3	Buy-Back Opt	EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.525 KNOCK IN @ 1.52	USD	7,262,295		- 33,057.10	31,765.08	- 1,292.02 S
Jun 1	Jun 3	Buy-Back Opt	EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.525 KNOCK IN @ 1.52	USD	10,262,295		- 46,713.90	42,394.00	- 4,319.90 S
Jun 4	Jun 8	Purchase Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION DEC 06, 2004 @ 1.1	USD	20,000,000	0.44	- 96,800.00		