

Trade Activity

Realized Gain/Loss Summary

	<i>Amount USD</i>
Short Term Gain/Loss	- 251,773.62
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.

Trade Activity by Type

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled									
Jul 31	Aug 1	Purchase	J P MORGAN PRIME MONEY MARKET FUND INSTITUTIONAL SHARES CLASS (FUND 829)	USD	72,173.02	1.00	- 72,173.02		
Aug 1	Aug 5	Sell Option	CHF CALL USD PUT FX EUROPEAN STYLE OPTION FEB 20, 2003 @ 1.5	USD	- 11,250,000		324,686.00	- 130,000.00	194,686.00 S
Aug 6	Aug 8	Buy-Back Opt	CHF PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 1.495	USD	7,475,000		- 151,000.00	158,555.88	7,555.88 S
Aug 7	Aug 9	Sell Option	SEK CALL USD PUT FX AMERICAN STYLE OPTION NOV 27, 2002 @ 9.25	USD	- 92,500,000		92,000.00	- 83,900.00	8,100.00 S