

**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.

<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>
<b>Settled</b>									
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
Aug 7	Aug 9	Buy-Back Opt	SEK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2002 @ 9.21	USD	46,050,000		- 302,500.00	242,750.00	- 59,750.00 S