

Japanese Yen Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 10	Spot FX	18,286.55	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL JPY SPOT RATE : 109.370000000 TRADE 9/08/04 VALUE 9/10/04 U S DOLLAR JAPANESE YEN		- 2,000,000.00	- 18,286.55
Sep 14	Fwd FX Ctrct	4,797,647.71	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 107.980000000 TRADE 7/12/04 VALUE 9/14/04	- 1,321.93	- 518,050,000.00	- 4,728,027.74
Sep 14	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 110.840000000 TRADE 8/10/04 VALUE 9/14/04	- 1,414.17	- 554,200,000.00	- 5,057,953.81
Sep 14	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL JPY CONTRACT RATE : 202.660000000 TRADE 8/13/04 VALUE 9/14/04	- 2,585.67	- 1,013,300,000.00	- 9,247,969.33
Sep 14	Spot FX	- 5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL GBP SPOT RATE : 109.315000000 TRADE 9/10/04 VALUE 9/14/04 JAPANESE YEN POUND STERLING		985,000,000.00	9,010,657.27
Sep 14	Spot FX	- 9,769,931.66	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD SPOT RATE : 109.750000000 TRADE 9/10/04 VALUE 9/14/04 JAPANESE YEN U S DOLLAR		1,072,250,000.00	9,769,931.66