

Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Oct 20	Fwd FX Ctrct	- 17,725,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.772500000 TRADE 4/16/04 VALUE 10/20/04		10,000,000.00	18,132,497.78
Oct 20	Fwd FX Ctrct	- 5,232,300	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.744100000 TRADE 4/23/04 VALUE 10/20/04		3,000,000.00	5,439,749.33
Oct 20	Fwd FX Ctrct	5,349,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.783000000 TRADE 9/10/04 VALUE 10/20/04		- 3,000,000.00	- 5,439,749.33
Oct 20	Fwd FX Ctrct	- 980,350,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL JPY CONTRACT RATE : 196.070000000 TRADE 9/10/04 VALUE 10/20/04		5,000,000.00	9,066,248.89
Oct 20	Fwd FX Ctrct	8,971,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.794200000 TRADE 9/21/04 VALUE 10/20/04		- 5,000,000.00	- 9,066,248.89
Oct 20	Fwd FX Ctrct	8,976,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.795200000 TRADE 9/21/04 VALUE 10/20/04		- 5,000,000.00	- 9,066,248.89
Oct 20	Fwd FX Ctrct	986,700,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL GBP CONTRACT RATE : 197.340000000 TRADE 9/22/04 VALUE 10/20/04		- 5,000,000.00	- 9,066,248.89