

Account Transactions by Currency

Swiss Franc Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Foreign Exchange	35,831,700.00	47,756,700.00
Debits		
Foreign Exchange	- 35,831,700.00	- 47,756,700.00
Ending Balance	.00	

Swiss Franc Activity by Date

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
Feb 11	Spot FX	23,000,000	SPOT CURRENCY TRANSACTION - SALE BUY EUR SELL CHF SPOT RATE : 1.218108767 TRADE 2/09/05 VALUE 2/11/05 EURO PRINCIPAL CURRENCY SWISS FRANC		- 35,831,700.00	- 29,415,846.06
Feb 11	Spot FX	- 347,883.27	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.216500000 TRADE 2/09/05 VALUE 2/11/05 SWISS FRANC U S DOLLAR		423,200.00	347,883.27
Feb 11	FX Opt Asgn'D	- 23,000,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION BUY CHF SELL EUR TRADE 2/09/05 VALUE 2/11/05		35,408,500.00	29,316,525.91