

09

2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2003 - September 30, 2003

Page 29 of 72

Australia Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 29	Fwd FX Ctrct	6,460,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.646000000 TRADE 8/26/03 VALUE 9/29/03	- 156,660.29	- 10,000,000.00	- 6,738,544.47
Sep 29	Spot FX	- 3,373,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.674600000 TRADE 9/26/03 VALUE 9/29/03 AUSTRALIA DOLLAR U S DOLLAR AS OF 09/29/03		5,000,000.00	3,373,000.00
Sep 29	Spot FX	- 3,370,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.674000000 TRADE 9/26/03 VALUE 9/29/03 AUSTRALIA DOLLAR U S DOLLAR		5,000,000.00	3,370,000.00
Sep 29	Spot FX	13,808,907.67	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL AUD SPOT RATE : 0.697249700 TRADE 9/25/03 VALUE 9/29/03 U S DOLLAR AUSTRALIA DOLLAR		- 19,804,823.46	- 13,808,907.67
Sep 29	Sale	- 20,000,000	6 MONTH FX BULLISH AUD DEPOSIT 100% PRINCIPAL PROTECTION IN AUD JP MORGAN CHASE LONDON MATURITY DATE 12/8/2003		19,804,823.46	13,808,907.67

Confidential Treatment Requested by JPMorgan
Chase
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