

12 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
December 01, 2003 - December 31, 2003

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Australia Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Dec 3	Fwd FX Ctrct	- 7,090,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.709000000 TRADE 11/05/03 VALUE 12/03/03		10,000,000.00	7,355,645.45
Dec 3	Fwd FX Ctrct	- 7,078,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.707800000 TRADE 11/05/03 VALUE 12/03/03		10,000,000.00	7,355,645.45
Dec 3	Fwd FX Ctrct	- 7,053,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.705300000 TRADE 11/06/03 VALUE 12/03/03		10,000,000.00	7,355,645.45
Dec 3	FX Opt Asgn'D	20,000,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION SELL AUD BUY USD TRADE 12/01/03 VALUE 12/03/03		- 28,449,502.13	- 20,926,445.11
Dec 4	Spot FX	1,132,638.79	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL AUD SPOT RATE : 0.730500000 TRADE 12/02/03 VALUE 12/04/03 U S DOLLAR AUSTRALIA DOLLAR		- 1,550,498.00	- 1,132,638.79
Dec 5	Fwd FX Ctrct	- 13,040,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.652000000 TRADE 6/03/03 VALUE 12/05/03	- 0.01	20,000,000.00	14,699,937.52
Dec 5	Fwd FX Ctrct	- 3,510,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.702000000 TRADE 10/22/03 VALUE 12/05/03		5,000,000.00	3,674,984.38

Confidential Treatment Requested by JPMorgan
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