

02 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: Q 30171-00-5
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
February 01, 2004 - February 29, 2004

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Australia Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Feb 13	Fwd FX Ctrct	3,835,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.767100000 TRADE 1/15/04 VALUE 2/13/04		- 5,000,000.00	- 3,949,603.06
Feb 13	Fwd FX Ctrct	- 7,678,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.767800000 TRADE 1/20/04 VALUE 2/13/04		10,000,000.00	7,899,206.12
Feb 13	Spot FX	7,783,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL AUD SPOT RATE : 0.778300000 TRADE 2/11/04 VALUE 2/13/04 U S DOLLAR AUSTRALIA DOLLAR		- 10,000,000.00	- 7,783,000.00
Feb 17	Expired Opt	22,471,910.67	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 18, 2004 @ .7725 KNOCK IN @ .7525 KNOCK OUT @ .7973 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			
Feb 17	Expired Opt	16,666,666.66	AUD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 14, 2004 @ .765 KNOCK IN @ .75 KNOCK OUT @ .7975 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			

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