

03 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
March 01, 2004 - March 31, 2004

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Australia Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Mar 15	Fwd FX Ctrct	- 7,287,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.728700000 TRADE 12/11/03 VALUE 3/15/04		10,000,000.00	7,313,149.04
Mar 15	Fwd FX Ctrct	- 7,524,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.752400000 TRADE 1/02/04 VALUE 3/15/04		10,000,000.00	7,313,149.04
Mar 15	Fwd FX Ctrct	15,258,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.762900000 TRADE 1/07/04 VALUE 3/15/04		- 20,000,000.00	- 14,626,298.08
Mar 15	Fwd FX Ctrct	- 3,861,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.772200000 TRADE 1/09/04 VALUE 3/15/04		5,000,000.00	3,656,574.52
Mar 15	Fwd FX Ctrct	3,821,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.764200000 TRADE 1/15/04 VALUE 3/15/04		- 5,000,000.00	- 3,656,574.52
Mar 18	Spot FX	7,430,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL AUD SPOT RATE : 0.743000000 TRADE 3/16/04 VALUE 3/18/04 U S DOLLAR AUSTRALIA DOLLAR		- 10,000,000.00	- 7,430,000.00