

04 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
April 01, 2004 - April 30, 2004

Page 36 of 82

Australia Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Apr 16	Spot FX	- 7,343,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.734300000 TRADE 4/15/04 VALUE 4/16/04 AUSTRALIA DOLLAR U S DOLLAR		10,000,000.00	7,343,000.00
Apr 23	Fwd FX Ctrct	7,336,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.733600000 TRADE 4/15/04 VALUE 4/23/04	1,935.01	- 10,000,000.00	- 7,301,935.01
Apr 23	Spot FX	- 7,300,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.730000000 TRADE 4/21/04 VALUE 4/23/04 AUSTRALIA DOLLAR U S DOLLAR		10,000,000.00	7,300,000.00
Apr 28	Fwd FX Ctrct	- 1,826,750	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.730700000 TRADE 4/23/04 VALUE 4/28/04		2,500,000.00	1,808,579.90
Apr 28	Fwd FX Ctrct	1,829,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.731600000 TRADE 4/23/04 VALUE 4/28/04		- 2,500,000.00	- 1,808,579.90
Apr 30	Fwd FX Ctrct	7,293,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.729300000 TRADE 4/21/04 VALUE 4/30/04	22,041.67	- 10,000,000.00	- 7,222,041.67

Confidential Treatment Requested by JPMorgan Chase
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