

07 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Australia Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 14	Fwd FX Ctrct	9,003,800	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.692600000 TRADE 6/10/04 VALUE 7/14/04	- 8,463.12	- 13,000,000.00	- 9,416,536.88
Jul 14	Spot FX	- 9,425,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.725000000 TRADE 7/12/04 VALUE 7/14/04 AUSTRALIA DOLLAR U S DOLLAR		13,000,000.00	9,425,000.00
Jul 30	Fwd FX Ctrct	3,556,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.711200000 TRADE 7/21/04 VALUE 7/30/04		- 5,000,000.00	- 3,501,400.56
Jul 30	Fwd FX Ctrct	7,137,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.713700000 TRADE 7/21/04 VALUE 7/30/04		- 10,000,000.00	- 7,002,801.12
Jul 30	Fwd FX Ctrct	- 7,102,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.710200000 TRADE 7/23/04 VALUE 7/30/04		10,000,000.00	7,002,801.12
Jul 30	Fwd FX Ctrct	- 3,560,500	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.712100000 TRADE 7/23/04 VALUE 7/30/04		5,000,000.00	3,501,400.56