

04 | 2006

JPMorgan Chase Bank, N.A.  
New York, NY 10154-1002JPMorgan   
Private BankAccount Number [REDACTED]  
FINANCIAL TRUST COMPANY INCAsset Account Portfolio  
April 01, 2006 - April 30, 2006

Page 12 of 26

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Revaluation Rate	Contracted Base Amount USD	Revalued Amount USD	Realized Gain/Loss USD
Settled Foreign Exchange Contracts										
<u>SPECULATIVE</u>										
BRAZILIAN REAL - JAPANESE YEN										
Jan 12 06	Apr 17 06	BRL	11,325,000.00	JPY	- 552,660,000.00	48.800000	2.133750 117.605000	5,307,557.11	- 4,699,289.99	608,267.12
Jan 25 06	Apr 17 06	BRL	11,205,000.00	JPY	- 561,650,625.00	50.125000	2.133750 117.605000	5,251,318.10	- 4,775,737.63	475,580.47
Jan 31 06	Apr 17 06	BRL	22,530,000.00	JPY	1,154,211,900.00	51.230000	2.133750 117.605000	- 10,558,875.21	9,814,309.76	- 744,565.45
JAPANESE YEN - U.S. DOLLAR										
Jan 31 06	Apr 17 06	JPY	- 39,901,275.00	USD	344,273.29	115.900000	117.605000	344,273.29	- 339,282.13	4,991.16