

02 | 2006

JPMorgan Chase Bank, N.A.

JPMorgan
Private BankAccount Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
February 01, 2006 - February 28, 2006

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Outstanding Foreign Exchange Contracts

Net Currency Exposure Summary

U S Dollar	Value in Currency 344,273.29
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Gain/Loss Summary

Total Unrealized Closed	Value in USD 346,687.18
Total Unrealized Open	- 2,413.88
Total Unrealized Gain/Loss	344,273.30

Foreign Exchange Contracts

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivable USD	Market Value Payable USD	Unrealized Gain/Loss USD
SPECULATIVE										
BRAZILIAN REAL - JAPANESE YEN										
Jan 12 06	Apr 17 06	BRL	11,325,000.00	JPY	552,660,000.00	48.80	53.151977	5,230,083.71	4,801,854.93	428,228.78
Jan 25 06	Apr 17 06	BRL	11,205,000.00	JPY	561,650,625.00	50.125	53.151977	5,174,665.61	4,879,971.09	294,694.52
Jan 31 06	Apr 17 06	BRL	22,530,000.00	JPY	1,154,211,900.00	51.23	53.151977	10,028,513.21	10,404,749.33	- 376,236.12
Total Closed			0.00		39,901,275.00			20,433,262.53	20,086,575.35	346,687.18
JAPANESE YEN - U S DOLLAR										
Jan 31 06	Apr 17 06	JPY	39,901,275.00	USD	344,273.29	115.90	115.093023	344,273.29	346,687.17	- 2,413.88
Total Foreign Exchange Contracts								20,777,435.82	20,433,262.52	344,273.30