

05 | 2004

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
May 01, 2004 - May 31, 2004

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**Australia Dollar Activity by Date**

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
May 4	Spot FX	- 7,180,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.718000000 TRADE 4/30/04 VALUE 5/04/04 AUSTRALIA DOLLAR U S DOLLAR		10,000,000.00	7,180,000.00
May 4	FX Opt Asgn'D	7,181,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION SELL AUD BUY USD TRADE 4/30/04 VALUE 5/04/04	1,000.00	- 10,000,000.00	- 7,291,286.91
May 13	Fwd FX Ctrct	5,818,400	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.727300000 TRADE 5/04/04 VALUE 5/13/04	- 54,416.89	- 8,000,000.00	- 5,518,383.11
May 13	Spot FX	- 2,089,800	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.696600000 TRADE 5/11/04 VALUE 5/13/04 AUSTRALIA DOLLAR U S DOLLAR		3,000,000.00	2,089,800.00
May 13	Spot FX	- 3,483,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.696600000 TRADE 5/11/04 VALUE 5/13/04 AUSTRALIA DOLLAR U S DOLLAR		5,000,000.00	3,483,000.00