

06

2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2003 - June 30, 2003

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Account Transactions by Currency

Australia Dollar Activity Summary

	Amount this Period	Amount to Date
Beginning Balance	.00	
Credits		
Foreign Exchange	55,000,000.00	110,000,000.00
Debits		
Purchases of Securities	- 40,000,000.00	- 40,000,000.00
Foreign Exchange	- 15,000,000.00	- 70,000,000.00
Ending Balance	.00	

Australia Dollar Activity by Date

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jun 10	Fwd FX Ctrct	- 26,540,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.663500000 TRADE 6/04/03 VALUE 6/10/03		40,000,000.00	26,282,072.34
Jun 10	Purchase	20,000,000	3 MONTH FX BULLISH AUD DEPOSIT 100% PRINCIPAL PROTECTION IN AUD JP MORGAN CHASE LONDON MATURITY DATE 09/08/2003	- 20,000,000.00		- 13,270,000.00
Jun 10	Purchase	20,000,000	6 MONTH FX BULLISH AUD DEPOSIT 100% PRINCIPAL PROTECTION IN AUD JP MORGAN CHASE LONDON MATURITY DATE 12/8/2003	- 20,000,000.00		- 13,270,000.00

Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00030681

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