

01

2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jan 20	Fwd FX Ctrct	- 5,963,500	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.192700000 TRADE 11/18/03 VALUE 1/20/04		5,000,000.00	6,284,565.10
Jan 20	Fwd FX Ctrct	6,301,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.260200000 TRADE 12/31/03 VALUE 1/20/04		- 5,000,000.00	- 6,284,565.10
Jan 21	Fwd FX Ctrct	- 12,773,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.277300000 TRADE 1/12/04 VALUE 1/21/04		10,000,000.00	12,624,668.60
Jan 21	Fwd FX Ctrct	6,384,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.276800000 TRADE 1/13/04 VALUE 1/21/04		- 5,000,000.00	- 6,312,334.30
Jan 21	Fwd FX Ctrct	6,371,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.274300000 TRADE 1/13/04 VALUE 1/21/04		- 5,000,000.00	- 6,312,334.30
Jan 27	Fwd FX Ctrct	12,365,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.236500000 TRADE 1/16/04 VALUE 1/27/04		- 10,000,000.00	- 12,609,545.42
Jan 27	Fwd FX Ctrct	- 12,511,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.251100000 TRADE 1/20/04 VALUE 1/27/04		10,000,000.00	12,609,545.42

Confidential Treatment Requested by JPMorgan
Chase
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