

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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U S Dollar Activity by Date

continued

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Amount USD</i>
Jan 20	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.192700000 TRADE 11/18/03 VALUE 1/20/04	- 5,963,500.00
Jan 20	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.630700000 TRADE 11/19/03 VALUE 1/20/04	- 9,460,500.00
Jan 20	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.714600000 TRADE 11/24/03 VALUE 1/20/04	7,146,000.00
Jan 20	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.633600000 TRADE 11/24/03 VALUE 1/20/04	6,336,000.00
Jan 20	Fwd FX Ctrct	33,190,000	SETTLE FORWARD CURRENCY CONTRACT BUY ZAR SELL USD CONTRACT RATE : 6.638000000 TRADE 12/18/03 VALUE 1/20/04	- 5,000,000.00
Jan 20	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.646000000 TRADE 12/26/03 VALUE 1/20/04	6,460,000.00
Jan 20	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.648400000 TRADE 12/29/03 VALUE 1/20/04	3,242,000.00

Confidential Treatment Requested by JPMorgan
Chase
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