

02 | 2004

JPMorgan Chase Bank  
345 Park Avenue, New York, NY 10154-1002 JPMorgan Private BankAccount Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
February 01, 2004 - February 29, 2004

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**Euro Currency Activity by Date**

continued

| Settlement Date | Type         | Quantity     | Description   | Realized Gain/Loss USD | Amount          | Amount USD      |
|-----------------|--------------|--------------|---|------------------------|-----------------|-----------------|
| Feb 17          | Fwd FX Ctrct | - 12,709,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY EUR SELL USD<br>CONTRACT RATE : 1.270900000<br>TRADE 2/06/04 VALUE 2/17/04  |                        | 10,000,000.00   | 12,822,156.68   |
| Feb 17          | Fwd FX Ctrct | 12,714,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.271400000<br>TRADE 2/09/04 VALUE 2/17/04  |                        | - 10,000,000.00 | - 12,822,156.68 |
| Feb 17          | Expired Opt  | 10,000,000   | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 29, 2004 @ 1.21<br>KNOCK IN @ 1.1995<br>KNOCK OUT @ 1.2875<br>EXPIRATION OF WRITTEN FX OPTION<br>OPTION KNOCKED OUT<br>AS OF 02/13/04 |                        |                 |                 |
| Feb 17          | Expired Opt  | 10,000,000   | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 29, 2004 @ 1.21<br>KNOCK IN @ 1.1995<br>KNOCK OUT @ 1.2875<br>EXPIRATION OF WRITTEN FX OPTION<br>OPTION KNOCKED OUT<br>AS OF 02/13/04 |                        |                 |                 |
| Feb 23          | Fwd FX Ctrct | - 8,758,400  | SETTLE FORWARD CURRENCY CONTRACT<br>BUY EUR SELL USD<br>CONTRACT RATE : 1.251200000<br>TRADE 1/20/04 VALUE 2/23/04  |                        | 7,000,000.00    | 8,791,760.86    |

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