

02 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
February 01, 2004 - February 29, 2004

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Euro Currency Activity by Date

continued

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
Feb 23	Fwd FX Ctrct	8,948,800	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.278400000 TRADE 2/11/04 VALUE 2/23/04		- 7,000,000.00	- 8,791,760.86
Feb 25	Spot FX	9,339,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.245200000 TRADE 2/23/04 VALUE 2/25/04 U S DOLLAR EURO PRINCIPAL CURRENCY		- 7,500,000.00	- 9,339,000.00
Feb 25	Spot FX	- 9,417,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.255600000 TRADE 2/23/04 VALUE 2/25/04 EURO PRINCIPAL CURRENCY U S DOLLAR		7,500,000.00	9,417,000.00