

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

Page 34 of 58

**Mexican New Peso 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 24	Spot FX	5,290,541	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL MXN SPOT RATE : 10.632182900 TRADE 2/20/04 VALUE 2/24/04 REP: FX TO COVER MATURITY OF MXN FX DEPOSIT U S DOLLAR MEXICAN NEW PESO		- 56,250,000.00	- 5,290,541.00
Feb 25	Redemption	- 56,250,000	3 MONTH MXN BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN MXN JPMORGAN CHASE LONDON 02/20/2004 TO REDEMPTION AS OF 02/24/04	290,541.00	56,250,000.00	5,290,541.00