

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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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Feb 13	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.283200000 TRADE 1/09/04 VALUE 2/13/04	- 6,416,000.00
Feb 13	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.775200000 TRADE 1/09/04 VALUE 2/13/04	- 3,876,000.00
Feb 13	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.681000000 TRADE 1/09/04 VALUE 2/13/04	- 3,405,000.00
Feb 13	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.678400000 TRADE 1/12/04 VALUE 2/13/04	- 10,176,000.00
Feb 13	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.278100000 TRADE 1/12/04 VALUE 2/13/04	6,390,500.00
Feb 13	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.670200000 TRADE 1/15/04 VALUE 2/13/04	6,702,000.00
Feb 13	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.767100000 TRADE 1/15/04 VALUE 2/13/04	3,835,500.00

Confidential Treatment Requested by JPMorgan
Chase
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