

03

2004

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
March 01, 2004 - March 31, 2004

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**Euro Currency Activity by Date**

continued

| Settlement<br>Date | Type         | Quantity     | Description                                                                                                                                             | Realized<br>Gain/Loss USD | Amount          | Amount USD      |
|--------------------|--------------|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|-----------------|-----------------|
| Mar 15             | Fwd FX Ctrct | - 6,413,500  | SETTLE FORWARD CURRENCY CONTRACT<br>BUY EUR SELL USD<br>CONTRACT RATE : 1.282700000<br>TRADE 1/09/04 VALUE 3/15/04                                      |                           | 5,000,000.00    | 6,112,095.83    |
| Mar 15             | Fwd FX Ctrct | 6,385,000    | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.277000000<br>TRADE 1/12/04 VALUE 3/15/04                                      |                           | - 5,000,000.00  | - 6,112,095.83  |
| Mar 16             | Spot FX      | 12,225,000   | SPOT CURRENCY TRANSACTION - SALE<br>BUY USD SELL EUR<br>SPOT RATE : 1.222500000<br>TRADE 3/12/04 VALUE 3/16/04<br>U S DOLLAR<br>EURO PRINCIPAL CURRENCY |                           | - 10,000,000.00 | - 12,225,000.00 |
| Mar 16             | Spot FX      | - 12,205,000 | SPOT CURRENCY TRANSACTION - BUY<br>BUY EUR SELL USD<br>SPOT RATE : 1.220500000<br>TRADE 3/12/04 VALUE 3/16/04<br>EURO PRINCIPAL CURRENCY<br>U S DOLLAR  |                           | 10,000,000.00   | 12,205,000.00   |
| Mar 17             | Fwd FX Ctrct | 12,378,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.237800000<br>TRADE 3/08/04 VALUE 3/17/04                                      | - 81,571.82               | - 10,000,000.00 | - 12,195,121.95 |
| Mar 17             | Fwd FX Ctrct | 8,696,800    | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.242400000<br>TRADE 3/09/04 VALUE 3/17/04                                      | - 57,100.28               | - 7,000,000.00  | - 8,536,585.36  |

Confidential Treatment Requested by JPMorgan  
Chase  
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