

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 Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Mar 17	Fwd FX Ctrct	- 12,280,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.228000000 TRADE 3/10/04 VALUE 3/17/04		10,000,000.00	12,195,121.95
Mar 17	Fwd FX Ctrct	16,016,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.232000000 TRADE 3/10/04 VALUE 3/17/04	- 106,043.36	- 13,000,000.00	- 15,853,658.53
Mar 17	Fwd FX Ctrct	6,155,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.231100000 TRADE 3/10/04 VALUE 3/17/04	- 40,785.91	- 5,000,000.00	- 6,097,560.97
Mar 17	Fwd FX Ctrct	12,281,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.228100000 TRADE 3/11/04 VALUE 3/17/04	- 81,571.82	- 10,000,000.00	- 12,195,121.95
Mar 17	Spot FX	- 43,050,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.230000000 TRADE 3/16/04 VALUE 3/17/04 EURO PRINCIPAL CURRENCY U S DOLLAR		35,000,000.00	43,050,000.00

Confidential Treatment Requested by JPMorgan  
Chase  
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