

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 5           | Spot FX      | 12,175,000   | SPOT CURRENCY TRANSACTION - SALE<br>BUY USD SELL EUR<br>SPOT RATE : 1.217500000<br>TRADE 3/03/04 VALUE 3/05/04<br>U S DOLLAR<br>EURO PRINCIPAL CURRENCY |                        | - 10,000,000.00 | - 12,175,000.00 |
| Mar 5           | Spot FX      | - 12,175,000 | SPOT CURRENCY TRANSACTION - BUY<br>BUY EUR SELL USD<br>SPOT RATE : 1.217500000<br>TRADE 3/03/04 VALUE 3/05/04<br>EURO PRINCIPAL CURRENCY<br>U S DOLLAR  |                        | 10,000,000.00   | 12,175,000.00   |
| Mar 15          | Fwd FX Ctrct | - 12,125,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY EUR SELL USD<br>CONTRACT RATE : 1.212500000<br>TRADE 12/11/03 VALUE 3/15/04                                     |                        | 10,000,000.00   | 12,224,191.67   |
| Mar 15          | Fwd FX Ctrct | 12,583,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.258300000<br>TRADE 12/31/03 VALUE 3/15/04                                     |                        | - 10,000,000.00 | - 12,224,191.67 |
| Mar 15          | Fwd FX Ctrct | - 12,561,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY EUR SELL USD<br>CONTRACT RATE : 1.256100000<br>TRADE 1/05/04 VALUE 3/15/04                                      |                        | 10,000,000.00   | 12,224,191.67   |
| Mar 15          | Fwd FX Ctrct | 12,751,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.275100000<br>TRADE 1/06/04 VALUE 3/15/04                                      |                        | - 10,000,000.00 | - 12,224,191.67 |

Confidential Treatment Requested by JPMorgan  
Chase  
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