

03

2004

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

 JPMorgan Private Bank

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

Page 41 of 88

Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Mar 15	Fwd FX Ctrct	- 6,413,500	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.282700000 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 BUY USD SELL EUR CONTRACT RATE : 1.277000000 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 BUY USD SELL EUR SPOT RATE : 1.222500000 TRADE 3/12/04 VALUE 3/16/04 U S DOLLAR EURO PRINCIPAL CURRENCY		- 10,000,000.00	- 12,225,000.00
Mar 16	Spot FX	- 12,205,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.220500000 TRADE 3/12/04 VALUE 3/16/04 EURO PRINCIPAL CURRENCY U S DOLLAR		10,000,000.00	12,205,000.00
Mar 17	Fwd FX Ctrct	12,378,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.237800000 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 BUY USD SELL EUR CONTRACT RATE : 1.242400000 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
CONFIDENTIAL

JPM-SDNY-00031840

SDNY_GM_00301038

EFTA01506851