

01 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jan 20	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.648400000 TRADE 12/29/03 VALUE 1/20/04	3,242,000.00
Jan 20	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.652300000 TRADE 12/30/03 VALUE 1/20/04	- 3,261,500.00
Jan 20	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.260200000 TRADE 12/31/03 VALUE 1/20/04	6,301,000.00
Jan 20	Fwd FX Ctrct	- 33,190,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL ZAR CONTRACT RATE : 6.291000000 TRADE 1/06/04 VALUE 1/20/04	5,275,790.81
Jan 20	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.824100000 TRADE 1/06/04 VALUE 1/20/04	9,120,500.00
Jan 20	Fwd FX Ctrct	32,195,000	SETTLE FORWARD CURRENCY CONTRACT BUY ZAR SELL USD CONTRACT RATE : 6.439000000 TRADE 12/16/03 VALUE 1/20/04	- 5,000,000.00
Jan 20	Spot FX	- 32,195,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL ZAR SPOT RATE : 7.220500000 TRADE 1/15/04 VALUE 1/20/04 U S DOLLAR S AFRICAN RAND	4,458,832.49

Confidential Treatment Requested by JPMorgan
Chase
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