

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 27	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.693600000 TRADE 10/23/03 VALUE 1/27/04	- 6,936,000.00
Jan 27	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.713900000 TRADE 11/24/03 VALUE 1/27/04	7,139,000.00
Jan 27	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.762400000 TRADE 1/16/04 VALUE 1/27/04	7,624,000.00
Jan 27	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.664000000 TRADE 1/16/04 VALUE 1/27/04	6,640,000.00
Jan 27	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.236500000 TRADE 1/16/04 VALUE 1/27/04	12,365,000.00
Jan 27	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.251100000 TRADE 1/20/04 VALUE 1/27/04	- 12,511,000.00
Jan 27	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.768800000 TRADE 1/20/04 VALUE 1/27/04	- 7,688,000.00

Confidential Treatment Requested by JPMorgan
Chase
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