

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Mar 15	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.764200000 TRADE 1/15/04 VALUE 3/15/04	3,821,000.00
Mar 15	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.874900000 TRADE 2/11/04 VALUE 3/15/04	9,374,500.00
Mar 15	Fwd FX Ctrct	- 3,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.866100000 TRADE 3/01/04 VALUE 3/15/04	5,598,300.00
Mar 15	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.688500000 TRADE 3/01/04 VALUE 3/15/04	3,442,500.00
Mar 15	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.663400000 TRADE 3/10/04 VALUE 3/15/04	6,634,000.00
Mar 15	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.665300000 TRADE 3/10/04 VALUE 3/15/04	- 9,979,500.00
Mar 15	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.650200000 TRADE 3/11/04 VALUE 3/15/04 N ZEALAND DOLLAR U S DOLLAR	- 6,502,000.00

Confidential Treatment Requested by JPMorgan
Chase
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