

07 | 2003

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



Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2003 - July 31, 2003

Page 36 of 65

Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 18	Spot FX	13,460,400	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.121700000 TRADE 7/17/03 VALUE 7/18/03 U S DOLLAR EURO PRINCIPAL CURRENCY		- 12,000,000.00	- 13,460,400.00
Jul 18	Spot FX	- 13,461,600	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.121800000 TRADE 7/17/03 VALUE 7/18/03 EURO PRINCIPAL CURRENCY U S DOLLAR		12,000,000.00	13,461,600.00
Jul 24	Fwd FX Ctrct	- 11,602,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.160200000 TRADE 6/20/03 VALUE 7/24/03		10,000,000.00	11,485,012.05
Jul 24	Fwd FX Ctrct	17,178,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.145200000 TRADE 6/24/03 VALUE 7/24/03	0.01	- 15,000,000.00	- 17,227,518.08
Jul 24	Fwd FX Ctrct	- 5,774,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.154800000 TRADE 7/01/03 VALUE 7/24/03		5,000,000.00	5,742,506.02