

07 | 2003

JPMorgan Chase Bank  
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]  
FINANCIAL TRUST COMPANY INCAsset Account Portfolio  
July 01, 2003 - July 31, 2003

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## U S Dollar Activity by Date

continued

| Settlement<br>Date | Type         | Quantity     | Description                                                                                                        | Amount USD      |
|--------------------|--------------|--------------|--------------------------------------------------------------------------------------------------------------------|-----------------|
| Jul 10             | Fwd FX Ctrct | 14,510,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY CAD SELL USD<br>CONTRACT RATE : 1.456266500<br>TRADE 4/30/03 VALUE 7/10/03 | - 9,963,835.80  |
| Jul 10             | Fwd FX Ctrct | 14,510,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY CAD SELL USD<br>CONTRACT RATE : 1.439992800<br>TRADE 5/05/03 VALUE 7/10/03 | - 10,076,439.33 |
| Jul 10             | Fwd FX Ctrct | - 14,510,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL CAD<br>CONTRACT RATE : 1.440108000<br>TRADE 5/05/03 VALUE 7/10/03 | 10,075,632.97   |
| Jul 10             | Fwd FX Ctrct | 20,000,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY AUD SELL USD<br>CONTRACT RATE : 0.630972300<br>TRADE 5/08/03 VALUE 7/10/03 | - 12,619,445.26 |
| Jul 10             | Fwd FX Ctrct | - 40,000,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL AUD<br>CONTRACT RATE : 0.651098000<br>TRADE 6/04/03 VALUE 7/10/03 | 26,043,920.65   |
| Jul 10             | Fwd FX Ctrct | 20,000,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY AUD SELL USD<br>CONTRACT RATE : 0.619215600<br>TRADE 5/01/03 VALUE 7/10/03 | - 12,384,312.69 |
| Jul 10             | Fwd FX Ctrct | 17,000,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY NZD SELL USD<br>CONTRACT RATE : 0.572726400<br>TRADE 6/30/03 VALUE 7/10/03 | - 9,736,348.01  |

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

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