

07 | 2003

JPMorgan Chase Bank  
345 Park Avenue, New York, NY 10154-1002Account Number: Q [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 | - 17,000,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL NZD<br>CONTRACT RATE : 0.579886700<br>TRADE 7/01/03 VALUE 7/10/03  | 9,858,073.49    |
| Jul 10             | Fwd FX Ctrct | 5,000,000    | SETTLE FORWARD CURRENCY CONTRACT<br>BUY EUR SELL USD<br>CONTRACT RATE : 1.003899500<br>TRADE 12/12/02 VALUE 7/10/03 | - 5,019,497.33  |
| Jul 10             | Fwd FX Ctrct | 15,000,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY EUR SELL USD<br>CONTRACT RATE : 1.105920100<br>TRADE 4/30/03 VALUE 7/10/03  | - 16,588,801.79 |
| Jul 10             | Fwd FX Ctrct | - 5,000,000  | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.082714700<br>TRADE 3/12/03 VALUE 7/10/03  | 5,413,573.64    |
| Jul 10             | Fwd FX Ctrct | - 12,500,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.162312100<br>TRADE 6/06/03 VALUE 7/10/03  | 14,528,901.03   |
| Jul 10             | Fwd FX Ctrct | - 10,000,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.155836000<br>TRADE 6/04/03 VALUE 7/10/03  | 11,558,359.74   |
| Jul 10             | Fwd FX Ctrct | - 1,500,000  | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.085202600<br>TRADE 3/12/03 VALUE 7/10/03  | 1,627,803.88    |

Confidential Treatment Requested by JPMorgan  
Chase  
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