

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

Page 55 of 65

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 10	Fwd FX Ctrct	- 12,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.158227200 TRADE 6/06/03 VALUE 7/10/03	14,477,839.40
Jul 10	Fwd FX Ctrct	- 7,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.150820000 TRADE 6/06/03 VALUE 7/10/03	8,631,149.97
Jul 10	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.122690800 TRADE 5/07/03 VALUE 7/10/03	- 16,840,362.32
Jul 10	Fwd FX Ctrct	1,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.002108200 TRADE 12/12/02 VALUE 7/10/03	- 1,503,162.31
Jul 10	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.107016100 TRADE 4/30/03 VALUE 7/10/03	- 11,070,160.76
Jul 10	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.127839300 TRADE 5/07/03 VALUE 7/10/03	- 11,278,392.57
Jul 10	Fwd FX Ctrct	- 7,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.146759100 TRADE 6/06/03 VALUE 7/10/03	8,600,693.21

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030814

SDNY_GM_00300012
EFTA01505830