

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 32 of 64

Euro Currency Activity by Date

continued

| Settlement Date | Type | Quantity | Description | Realized Gain/Loss USD | Amount | Amount USD |
|-----------------|--------------|-----------------|---|------------------------|-----------------|-----------------|
| Jul 2 | Fwd FX Ctrct | 6,916,800 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.152800000 TRADE 6/25/03 VALUE 7/02/03 | | - 6,000,000.00 | - 6,910,054.12 |
| Jul 2 | Spot FX | 5,775,000 | SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.155000000 TRADE 7/01/03 VALUE 7/02/03 U S DOLLAR EURO PRINCIPAL CURRENCY | | - 5,000,000.00 | - 5,775,000.00 |
| Jul 3 | Spot FX | - 11,526,000 | SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.152600000 TRADE 7/01/03 VALUE 7/03/03 EURO PRINCIPAL CURRENCY U S DOLLAR | | 10,000,000.00 | 11,526,000.00 |
| Jul 3 | Purchase | 10,000,000 | 4 MONTH FX BULLISH EUROS DEPOSIT 100% PRINCIPAL PROTECTED IN EUROS DOLLARS JP MORGAN CHASE LONDON MATURITY DATE 11/14/2003 | | - 10,000,000.00 | - 11,526,000.02 |
| Jul 10 | Fwd FX Ctrct | - 5,019,497.33 | SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.003899500 TRADE 12/12/02 VALUE 7/10/03 | | 5,000,000.00 | 5,671,828.03 |
| Jul 10 | Fwd FX Ctrct | - 16,588,801.79 | SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.105920100 TRADE 4/30/03 VALUE 7/10/03 | | 15,000,000.00 | 17,015,484.09 |

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030856

SDNY_GM_00300054

EFTA01505871