

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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Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 10	Fwd FX Ctrct	5,413,573.64	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.082714700 TRADE 3/12/03 VALUE 7/10/03		- 5,000,000.00	- 5,671,828.03
Jul 10	Fwd FX Ctrct	14,528,901.03	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.162312100 TRADE 6/06/03 VALUE 7/10/03		- 12,500,000.00	- 14,179,570.07
Jul 10	Fwd FX Ctrct	11,558,359.74	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.155836000 TRADE 6/04/03 VALUE 7/10/03		- 10,000,000.00	- 11,343,656.06
Jul 10	Fwd FX Ctrct	1,627,803.88	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.085202600 TRADE 3/12/03 VALUE 7/10/03	- 0.01	- 1,500,000.00	- 1,701,548.40
Jul 10	Fwd FX Ctrct	14,477,839.40	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.158227200 TRADE 6/06/03 VALUE 7/10/03		- 12,500,000.00	- 14,179,570.07
Jul 10	Fwd FX Ctrct	8,631,149.97	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.150820000 TRADE 6/06/03 VALUE 7/10/03	- 0.01	- 7,500,000.00	- 8,507,742.04
Jul 10	Fwd FX Ctrct	- 16,840,362.32	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.122690800 TRADE 5/07/03 VALUE 7/10/03		15,000,000.00	17,015,484.09

Confidential Treatment Requested by JPMorgan
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