

07 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002



Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2003 - July 31, 2003

Page 53 of 65

U S Dollar Activity by Date

continued

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

Confidential Treatment Requested by JPMorgan
Chase
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