

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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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 10	Fwd FX Ctrct	- 17,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.579886700 TRADE 7/01/03 VALUE 7/10/03	9,858,073.49
Jul 10	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.003899500 TRADE 12/12/02 VALUE 7/10/03	- 5,019,497.33
Jul 10	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.105920100 TRADE 4/30/03 VALUE 7/10/03	- 16,588,801.79
Jul 10	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.082714700 TRADE 3/12/03 VALUE 7/10/03	5,413,573.64
Jul 10	Fwd FX Ctrct	- 12,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.162312100 TRADE 6/06/03 VALUE 7/10/03	14,528,901.03
Jul 10	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.155836000 TRADE 6/04/03 VALUE 7/10/03	11,558,359.74
Jul 10	Fwd FX Ctrct	- 1,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.085202600 TRADE 3/12/03 VALUE 7/10/03	1,627,803.88

Confidential Treatment Requested by JPMorgan
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