

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 56 of 65

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 10	Fwd FX Ctrct	-1,186,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 117.219426800 TRADE 1/23/03 VALUE 7/10/03	10,122,042.32
Jul 10	Fwd FX Ctrct	1,186,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 119.229189900 TRADE 12/13/02 VALUE 7/10/03	- 9,951,422.14
Jul 14	Fwd FX Ctrct	31,948,750	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.030000000 TRADE 6/10/03 VALUE 7/14/03	- 4,544,630.16
Jul 14	Fwd FX Ctrct	- 55,273,600	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.148500000 TRADE 7/01/03 VALUE 7/14/03	7,732,195.56
Jul 14	Fwd FX Ctrct	36,448,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.289600000 TRADE 7/08/03 VALUE 7/14/03	- 5,000,000.00
Jul 14	Sale	- 26,242.96	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	26,242.96
Jul 14	Spot FX	- 13,123,150	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 7.347000000 TRADE 7/11/03 VALUE 7/14/03 U S DOLLAR NORWEGIAN KRONE	1,786,191.64

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030944

SDNY_GM_00300142
EFTA01505959