

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 59 of 65

## U S Dollar Activity by Date

continued

| Settlement Date | Type         | Quantity     | Description                                                                                                                                            | Amount USD      |
|-----------------|--------------|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|
| Jul 18          | Spot FX      | 12,000,000   | SPOT CURRENCY TRANSACTION - BUY<br>BUY EUR SELL USD<br>SPOT RATE : 1.121800000<br>TRADE 7/17/03 VALUE 7/18/03<br>EURO PRINCIPAL CURRENCY<br>U S DOLLAR | - 13,461,600.00 |
| Jul 23          | Fwd FX Ctrct | 13,123,150   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY NOK SELL USD<br>CONTRACT RATE : 7.351000000<br>TRADE 7/11/03 VALUE 7/23/03                                     | - 1,785,219.70  |
| Jul 23          | Purchase     | 13,704.22    | JP MORGAN INSTITUTIONAL PRIME MONEY<br>INSTITUTIONAL CLASS SWEEP FUND (829)<br>(SWEEP DEADLINE IS 4:30 PM EST)                                         | - 13,704.22     |
| Jul 23          | Spot FX      | - 13,123,150 | SPOT CURRENCY TRANSACTION - SALE<br>BUY USD SELL NOK<br>SPOT RATE : 7.295000000<br>TRADE 7/23/03 VALUE 7/23/03<br>U S DOLLAR<br>NORWEGIAN KRONE        | 1,798,923.92    |
| Jul 24          | Fwd FX Ctrct | 10,000,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY EUR SELL USD<br>CONTRACT RATE : 1.160200000<br>TRADE 6/20/03 VALUE 7/24/03                                     | - 11,602,000.00 |
| Jul 24          | Fwd FX Ctrct | - 15,000,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.145200000<br>TRADE 6/24/03 VALUE 7/24/03                                     | 17,178,000.00   |

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00030947

SDNY\_GM\_00300145  
EFTA01505962