

07 | 2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 58 of 64

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

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031011

SDNY_GM_00300209
EFTA01506025