

05 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
May 01, 2004 - May 31, 2004

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Hungarian Forint Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
May 10	Spot FX	530,478.57	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL HUF SPOT RATE : 208.868000000 TRADE 5/07/04 VALUE 5/10/04 U S DOLLAR HUNGARIAN FORINT	- 110,800,000.00		- 530,478.57
May 10	Spot FX	10,734,760.71	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL HUF SPOT RATE : 197.489264000 TRADE 5/07/04 VALUE 5/10/04 U S DOLLAR HUNGARIAN FORINT	-2,120,000,000.00		- 10,734,760.71
May 11	Spot FX	1,700,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL HUF SPOT RATE : 209.000000000 TRADE 5/07/04 VALUE 5/11/04 U S DOLLAR HUNGARIAN FORINT	- 355,300,000.00		- 1,700,000.00
May 11	Spot FX	- 1,650,255.45	SPOT CURRENCY TRANSACTION - BUY BUY HUF SELL USD SPOT RATE : 215.300000000 TRADE 5/10/04 VALUE 5/11/04 HUNGARIAN FORINT U S DOLLAR	355,300,000.00		1,650,255.45
May 13	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL HUF CONTRACT RATE : 208.230000000 TRADE 5/04/04 VALUE 5/13/04	- 58,034.48	-1,041,150,000.00	- 4,818,546.31

Confidential Treatment Requested by JPMorgan
Chase
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