

07 | 2004

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

JPMorgan Private Bank
Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
July 01, 2004 - July 31, 2004

Page 30 of 65

Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 8	Fwd FX Ctrct	125,069.14	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.208200000 TRADE 6/21/04 VALUE 7/08/04	- 0.01	- 103,516.92	- 128,361.23
Jul 8	Fwd FX Ctrct	60,135.31	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.208800000 TRADE 6/21/04 VALUE 7/08/04	- 0.01	- 49,747.94	- 61,687.56
Jul 8	Fwd FX Ctrct	- 7,613,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL CHF CONTRACT RATE : 1.507600000 TRADE 6/21/04 VALUE 7/08/04		5,049,747.94	6,261,699.96
Jul 8	Fwd FX Ctrct	- 7,600,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL CHF CONTRACT RATE : 1.520500000 TRADE 7/01/04 VALUE 7/08/04		4,998,355.80	6,197,973.58
Jul 8	Fwd FX Ctrct	- 7,600,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL CHF CONTRACT RATE : 1.518000000 TRADE 7/02/04 VALUE 7/08/04		5,006,587.62	6,208,181.06
Jul 8	Fwd FX Ctrct	15,200,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.520000000 TRADE 6/16/04 VALUE 7/08/04	0.01	- 10,000,000.00	- 12,400,024.80
Jul 8	Spot FX	6,088.32	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.231600000 TRADE 7/06/04 VALUE 7/08/04 U S DOLLAR EURO PRINCIPAL CURRENCY		- 4,943.42	- 6,088.32

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