

07 | 2004

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



Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2004 - July 31, 2004

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Euro Currency Activity by Date

continued

| <i>Settlement Date</i> | <i>Type</i> | <i>Quantity</i> | <i>Description</i> | <i>Realized Gain/Loss USD</i> | <i>Amount</i> | <i>Amount USD</i> |
|------------------------|--------------|-----------------|--|-------------------------------|-----------------|-------------------|
| Jul 30 | Fwd FX Ctrct | 6,110,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.222000000 TRADE 7/21/04 VALUE 7/30/04 | | - 5,000,000.00 | - 6,019,744.76 |
| Jul 30 | Fwd FX Ctrct | 12,230,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.223000000 TRADE 7/21/04 VALUE 7/30/04 | | - 10,000,000.00 | - 12,039,489.52 |
| Jul 30 | Fwd FX Ctrct | - 6,087,500 | SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.217500000 TRADE 7/23/04 VALUE 7/30/04 | | 5,000,000.00 | 6,019,744.76 |
| Jul 30 | Fwd FX Ctrct | - 12,220,000 | SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.222000000 TRADE 7/23/04 VALUE 7/30/04 | | 10,000,000.00 | 12,039,489.52 |