

07 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 52 of 65

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 14	Fwd FX Ctrct	- 518,050,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 109.390000000 TRADE 6/10/04 VALUE 7/14/04	4,735,807.66
Jul 14	Fwd FX Ctrct	- 8,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.834900000 TRADE 6/10/04 VALUE 7/14/04	14,679,200.00
Jul 14	Fwd FX Ctrct	-1,694,220,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL HUF CONTRACT RATE : 212.850000000 TRADE 6/10/04 VALUE 7/14/04	7,959,689.92
Jul 14	Fwd FX Ctrct	- 3,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.818600000 TRADE 6/25/04 VALUE 7/14/04	5,455,800.00
Jul 14	Fwd FX Ctrct	- 2,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.829100000 TRADE 7/02/04 VALUE 7/14/04	3,658,200.00
Jul 14	Spot FX	13,000,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.725000000 TRADE 7/12/04 VALUE 7/14/04 AUSTRALIA DOLLAR U S DOLLAR	- 9,425,000.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00032403

SDNY_GM_00301601
EFTA01507369