

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 29 of 65

Account Transactions by Currency

Euro Currency Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Sales, Maturities, Redemptions		29,941,124.64
Foreign Exchange	40,158,208.28	343,158,208.28
Debits		
Purchases of Securities		- 30,000,000.00
Foreign Exchange	- 40,158,208.28	- 343,099,332.92
Ending Balance	.00	
Foreign Exchange Gains/Losses	.01	

Euro Currency Activity by Date

<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 8	Fwd FX Ctrct	22,839,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.522600000 TRADE 6/04/04 VALUE 7/08/04	0.02	- 15,000,000.00	- 18,600,037.20
Jul 8	Fwd FX Ctrct	- 15,226,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL CHF CONTRACT RATE : 1.507000000 TRADE 6/21/04 VALUE 7/08/04		10,103,516.92	12,528,386.03

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00032445

SDNY_GM_00301643

EFTA01507408