

07 | 2003

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, 2003 - July 31, 2003

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Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 2	Fwd FX Ctrct	6,916,800	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.152800000 TRADE 6/25/03 VALUE 7/02/03		- 6,000,000.00	- 6,910,054.12
Jul 2	Spot FX	5,775,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.155000000 TRADE 7/01/03 VALUE 7/02/03 U S DOLLAR EURO PRINCIPAL CURRENCY		- 5,000,000.00	- 5,775,000.00
Jul 3	Spot FX	- 11,526,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.152600000 TRADE 7/01/03 VALUE 7/03/03 EURO PRINCIPAL CURRENCY U S DOLLAR		10,000,000.00	11,526,000.00
Jul 3	Purchase	10,000,000	4 MONTH FX BULLISH EUROS DEPOSIT 100% PRINCIPAL PROTECTED IN EUROS DOLLARS JP MORGAN CHASE LONDON MATURITY DATE 11/14/2003		- 10,000,000.00	- 11,526,000.02
Jul 10	Fwd FX Ctrct	- 5,019,497.33	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.003899500 TRADE 12/12/02 VALUE 7/10/03		5,000,000.00	5,671,828.03
Jul 10	Fwd FX Ctrct	- 16,588,801.79	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.105920100 TRADE 4/30/03 VALUE 7/10/03		15,000,000.00	17,015,484.09

Confidential Treatment Requested by JPMorgan
Chase
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