

07 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account 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 10	Fwd FX Ctrct	- 1,503,162.31	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.002108200 TRADE 12/12/02 VALUE 7/10/03		1,500,000.00	1,701,548.40
Jul 10	Fwd FX Ctrct	- 11,070,160.76	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.107016100 TRADE 4/30/03 VALUE 7/10/03		10,000,000.00	11,343,656.06
Jul 10	Fwd FX Ctrct	- 11,278,392.57	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.127839300 TRADE 5/07/03 VALUE 7/10/03		10,000,000.00	11,343,656.06
Jul 10	Fwd FX Ctrct	8,600,693.21	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.146759100 TRADE 6/06/03 VALUE 7/10/03		- 7,500,000.00	- 8,507,742.04
Jul 17	Spot FX	- 22,380,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.119000000 TRADE 7/15/03 VALUE 7/17/03 EURO PRINCIPAL CURRENCY U S DOLLAR		20,000,000.00	22,380,000.00
Jul 17	Spot FX	22,396,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.119800000 TRADE 7/15/03 VALUE 7/17/03 U S DOLLAR EURO PRINCIPAL CURRENCY		- 20,000,000.00	- 22,396,000.00

Confidential Treatment Requested by JPMorgan
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