

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 30	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.639400000 TRADE 7/21/04 VALUE 7/30/04	6,394,000.00
Jul 30	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.835400000 TRADE 7/21/04 VALUE 7/30/04	9,177,000.00
Jul 30	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.638500000 TRADE 7/23/04 VALUE 7/30/04	- 3,192,500.00
Jul 30	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.217500000 TRADE 7/23/04 VALUE 7/30/04	- 6,087,500.00
Jul 30	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.710200000 TRADE 7/23/04 VALUE 7/30/04	- 7,102,000.00
Jul 30	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.712100000 TRADE 7/23/04 VALUE 7/30/04	- 3,560,500.00
Jul 30	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.222000000 TRADE 7/23/04 VALUE 7/30/04	- 12,220,000.00

Confidential Treatment Requested by JPMorgan
Chase
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