

06

2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2003 - June 30, 2003

Page 27 of 51

Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jun 10	Spot FX	- 12,897,500	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.172500000 TRADE 6/06/03 VALUE 6/10/03 EURO PRINCIPAL CURRENCY U S DOLLAR		11,000,000.00	12,897,500.00
Jun 10	Spot FX	13,057,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.187000000 TRADE 6/06/03 VALUE 6/10/03 U S DOLLAR EURO PRINCIPAL CURRENCY		- 11,000,000.00	- 13,057,000.00
Jun 12	Fwd FX Ctrct	- 5,030,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.006000000 TRADE 12/11/02 VALUE 6/12/03		5,000,000.00	5,865,102.63
Jun 12	Fwd FX Ctrct	5,483,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.096700000 TRADE 3/12/03 VALUE 6/12/03		- 5,000,000.00	- 5,865,102.63
Jun 30	Fwd FX Ctrct	- 11,838,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.183800000 TRADE 6/05/03 VALUE 6/30/03		10,000,000.00	11,483,693.15
Jun 30	Fwd FX Ctrct	5,833,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.166700000 TRADE 6/06/03 VALUE 6/30/03	- 0.01	- 5,000,000.00	- 5,741,846.57

Confidential Treatment Requested by JPMorgan
Chase
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