

06

2003

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



Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 42 of 51

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jun 12	Fwd FX Ctrct	71,125,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.112500000 TRADE 12/30/02 VALUE 6/12/03	- 10,000,000.00
Jun 12	Fwd FX Ctrct	13,880,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.388000000 TRADE 12/30/02 VALUE 6/12/03	- 10,000,000.00
Jun 12	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.006000000 TRADE 12/11/02 VALUE 6/12/03	- 5,030,000.00
Jun 12	Fwd FX Ctrct	- 13,880,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.381000000 TRADE 1/15/03 VALUE 6/12/03	10,050,687.91
Jun 12	Fwd FX Ctrct	34,750,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 6.950000000 TRADE 1/16/03 VALUE 6/12/03	- 5,000,000.00
Jun 12	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.580300000 TRADE 1/21/03 VALUE 6/12/03	- 8,704,500.00
Jun 12	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.096700000 TRADE 3/12/03 VALUE 6/12/03	5,483,500.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030750

SDNY_GM_00299948

EFTA01505767