

06 | 2002

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



Account Number [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
June 01, 2002 - June 30, 2002

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**Pound Sterling Activity by Date**

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jun 24	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL GBP CONTRACT RATE : 0.642100000 TRADE 6/03/02 VALUE 6/24/02	33,389.33	- 6,421,000.00	- 9,660,715.69
Jun 24	Fwd FX Ctrct	20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL GBP CONTRACT RATE : 0.631200000 TRADE 5/17/02 VALUE 6/21/02		- 12,624,000.00	- 18,927,794.42
Jun 24	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL EUR SPOT RATE : 0.666955680 TRADE 6/20/02 VALUE 6/24/02 POUND STERLING EURO PRINCIPAL CURRENCY		6,427,000.00	9,636,322.46
Jun 25	Spot FX	5,091,026.93	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.487700000 TRADE 6/19/02 VALUE 6/24/02 U S DOLLAR POUND STERLING AS OF 06/24/02		- 3,422,079.00	- 5,091,026.93
Jun 25	Fwd FX Ctrct	- 4,966,121.41	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.451200000 TRADE 5/23/02 VALUE 6/24/02		3,422,079.25	5,148,689.41

Confidential Treatment Requested by JPMorgan Chase  
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