

07 | 2002

JPMorgan Chase Bank



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2002 - July 31, 2002

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U S Dollar Activity by Date

continued

| Settlement Date | Type | Quantity | Description | Amount USD |
|-----------------|-------------|--------------|---|----------------|
| Jul 10 | Spot FX | 4,491,900 | SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.497300000 TRADE 7/08/02 VALUE 7/10/02 SWISS FRANC U S DOLLAR | - 3,000,000.00 |
| Jul 10 | Spot FX | - 19,466,900 | SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.491600000 TRADE 7/08/02 VALUE 7/10/02 U S DOLLAR SWISS FRANC | 13,051,019.04 |
| Jul 10 | Purchase | 51,019.04 | JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST | - 51,019.04 |
| Jul 11 | Sell Option | - 80,000,000 | NOK CALL USD PUT FX AMERICAN STYLE OPTION NOV 20, 2002 @ 8. RESALE OF PURCHASED FX OPTION TRADE DATE 07/09/02 | 821,000.00 |
| Jul 11 | Purchase | 821,000 | JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST | - 821,000.00 |
| Jul 12 | Sell Option | - 40,000,000 | NOK CALL USD PUT FX AMERICAN STYLE OPTION NOV 20, 2002 @ 8. RESALE OF PURCHASED FX OPTION TRADE DATE 07/10/02 | 381,784.00 |