

07 | 2002

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]
FINANCIAL TRUST COMPANY INCAsset 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 12	Buy-Back Opt	8,137,500	CHF PUT USD CALL FX EUROPEAN STYLE OPTION AUG 08, 2002 @ 1.6275 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/10/02	- 2,000.00
Jul 12	Purchase	379,784	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	- 379,784.00
Jul 15	Fwd FX Ctrct	39,587,500	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.527000000 TRADE 6/20/02 VALUE 7/15/02	- 25,925,016.37
Jul 15	Fwd FX Ctrct	82,525,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.670000000 TRADE 6/20/02 VALUE 7/15/02	- 10,759,452.41
Jul 15	Fwd FX Ctrct	68,194,000	SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.395000000 TRADE 6/20/02 VALUE 7/15/02	- 7,258,541.78
Jul 15	Fwd FX Ctrct	- 82,890,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL SEK CONTRACT RATE : 9.221000000 TRADE 6/27/02 VALUE 7/15/02	8,989,263.64
Jul 15	Fwd FX Ctrct	- 11,960,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.494900000 TRADE 6/27/02 VALUE 7/15/02	8,000,535.15

Confidential Treatment Requested by JPMorgan
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