

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

Page 39 of 52

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 15	Fwd FX Ctrct	- 75,150,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.532000000 TRADE 6/27/02 VALUE 7/15/02	9,977,429.63
Jul 15	Fwd FX Ctrct	11,201,250	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.493500000 TRADE 6/26/02 VALUE 7/15/02	- 7,500,000.00
Jul 15	Fwd FX Ctrct	9,249,000	SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.249000000 TRADE 6/26/02 VALUE 7/15/02	- 1,000,000.00
Jul 15	Fwd FX Ctrct	- 44,592,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.486400000 TRADE 6/28/02 VALUE 7/15/02	30,000,000.00
Jul 15	Fwd FX Ctrct	- 29,868,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.493400000 TRADE 6/28/02 VALUE 7/15/02	20,000,000.00
Jul 15	Fwd FX Ctrct	29,560,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.478000000 TRADE 7/01/02 VALUE 7/15/02	- 20,000,000.00
Jul 15	Fwd FX Ctrct	14,787,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.478700000 TRADE 7/01/02 VALUE 7/15/02	- 10,000,000.00

Confidential Treatment Requested by JPMorgan
Chase
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