

07 | 2002

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 43 of 52

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 15	Fwd FX Ctrct	20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 0.987588000 TRADE 6/26/02 VALUE 7/15/02	- 19,751,760.00
Jul 15	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.530131000 TRADE 6/26/02 VALUE 7/15/02	- 15,301,310.00
Jul 15	Fwd FX Ctrct	26,048,697.50	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.488497000 TRADE 6/26/02 VALUE 7/15/02	- 17,500,000.00
Jul 15	Fwd FX Ctrct	184,388,760	SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.219438000 TRADE 6/26/02 VALUE 7/15/02	- 20,000,000.00
Jul 15	Fwd FX Ctrct	149,341,580	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.467079000 TRADE 6/26/02 VALUE 7/15/02	- 20,000,000.00
Jul 15	Fwd FX Ctrct	29,667,940	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.483397000 TRADE 6/26/02 VALUE 7/15/02	- 20,000,000.00
Jul 15	Spot FX	- 89,941,760	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL SEK SPOT RATE : 9.357000000 TRADE 7/12/02 VALUE 7/15/02 U S DOLLAR SWEDISH KRONA	9,612,243.24

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030084

SDNY_GM_00299282
EFTA01505107