

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 15	Spot FX	- 89,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL SEK SPOT RATE : 9.335000000 TRADE 7/12/02 VALUE 7/15/02 U S DOLLAR SWEDISH KRONA	9,534,011.78
Jul 16	Sale	- 19,751,760	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	19,751,760.00
Jul 17	Fwd FX Ctrct	14,975,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.497500000 TRADE 7/08/02 VALUE 7/17/02	- 10,000,000.00
Jul 17	Fwd FX Ctrct	- 14,975,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.482500000 TRADE 7/11/02 VALUE 7/17/02	10,101,180.44
Jul 17	Write Option	- 183,750,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 15, 2003 @ 7.35 KNOCK OUT @ 7.22 WRITTEN FX OPTION PUT 183,750,000.00 NOK CALL 25,000,000.00 USD TRADE DATE 07/15/02	419,269.00