

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 19	Purchase	7,740,000	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	- 7,740,000.00
Jul 22	Buy-Back Opt	10,000,000	GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUL 18, 2002 @ 1.49 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/18/02	- 740,000.00
Jul 22	Sale	- 8,480,000	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	8,480,000.00
Jul 24	Fwd FX Ctrct	15,257,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.525700000 TRADE 6/20/02 VALUE 7/24/02	- 10,000,000.00
Jul 24	Fwd FX Ctrct	29,070,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.453500000 TRADE 7/15/02 VALUE 7/24/02	- 20,000,000.00
Jul 24	Spot FX	- 44,327,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.455500000 TRADE 7/22/02 VALUE 7/24/02 U S DOLLAR SWISS FRANC	30,454,826.52
Jul 24	Purchase	454,826.52	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	- 454,826.52