

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

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Amount USD</i>
Jul 30	Purchase Opt	875,000,000	JPY PUT USD CALL FX EUROPEAN STYLE OPTION OCT 28, 2002 @ 125. PURCHASED FX OPTION PUT 875,000,000.00 JPY CALL 7,000,000.00 USD TRADE DATE 07/26/02	- 32,390.00
Jul 30	Buy-Back Opt	8,150,000	CHF PUT USD CALL FX EUROPEAN STYLE OPTION NOV 08, 2002 @ 1.63 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/26/02	- 12,000.00
Jul 30	Sell Option	- 37,500,000	CHF CALL USD PUT FX AMERICAN STYLE OPTION NOV 20, 2002 @ 1.5 RESALE OF PURCHASED FX OPTION TRADE DATE 07/26/02	928,250.00
Jul 30	Purchase	883,860	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	- 883,860.00