

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 15	Fwd FX Ctrct	7,397,500	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.479500000 TRADE 7/01/02 VALUE 7/15/02	- 5,000,000.00
Jul 15	Fwd FX Ctrct	7,397,500	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.479500000 TRADE 7/01/02 VALUE 7/15/02	- 5,000,000.00
Jul 15	Fwd FX Ctrct	14,800,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.480000000 TRADE 7/01/02 VALUE 7/15/02	- 10,000,000.00
Jul 15	Fwd FX Ctrct	- 110,572,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.371500000 TRADE 7/09/02 VALUE 7/15/02	15,000,000.00
Jul 15	Fwd FX Ctrct	- 46,144,080	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.373500000 TRADE 7/09/02 VALUE 7/15/02	6,258,097.24
Jul 15	Spot FX	- 29,680,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.484000000 TRADE 7/10/02 VALUE 7/15/02 U S DOLLAR SWISS FRANC	20,000,000.00

Confidential Treatment Requested by JPMorgan
Chase
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