

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 17 | Purchase Opt | 175,000,000 | NOK CALL USD PUT FX AMERICAN STYLE OPTION JAN 15, 2003 @ 7. PURCHASED FX OPTION CALL 175,000,000.00 NOK PUT 25,000,000.00 USD TRADE DATE 07/15/02 | - 319,697.00 |
| Jul 17 | Purchase | 200,752.44 | JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST | - 200,752.44 |
| Jul 18 | Purchase | 420,000 | JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST | - 420,000.00 |
| Jul 19 | Fwd FX Ctrct | 5,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.496000000 TRADE 6/20/02 VALUE 7/18/02 | - 7,480,000.00 |
| Jul 19 | Fwd FX Ctrct | 5,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.548000000 TRADE 7/12/02 VALUE 7/19/02 | - 7,740,000.00 |
| Jul 19 | Spot FX | - 10,000,000 | SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.564000000 TRADE 7/18/02 VALUE 7/18/02 U S DOLLAR POUND STERLING AS OF 07/18/02 | 15,640,000.00 |

Confidential Treatment Requested by JPMorgan
Chase
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