

12 | 2002

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: C [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
December 01, 2002 - December 31, 2002

Page 29 of 40

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Dec 13	Fwd FX Ctrct	37,050,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.410000000 TRADE 11/01/02 VALUE 12/13/02	- 5,000,000.00
Dec 13	Fwd FX Ctrct	1,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.006000000 TRADE 11/14/02 VALUE 12/13/02	- 1,006,000.00
Dec 13	Fwd FX Ctrct	500,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.002500000 TRADE 11/18/02 VALUE 12/13/02	- 501,250.00
Dec 13	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.564000000 TRADE 12/03/02 VALUE 12/13/02	7,820,000.00
Dec 13	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.551300000 TRADE 11/26/02 VALUE 12/13/02	- 7,756,500.00
Dec 13	Fwd FX Ctrct	45,680,000	SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.136000000 TRADE 11/26/02 VALUE 12/13/02	- 5,000,000.00
Dec 13	Fwd FX Ctrct	- 45,680,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL SEK CONTRACT RATE : 8.983000000 TRADE 12/06/02 VALUE 12/13/02	5,085,160.85

Confidential Treatment Requested by JPMorgan
Chase
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