

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

Page 20 of 52

## Account Transactions by Currency

### Euro Currency Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
<b>Beginning Balance</b>	.00	
<b>Credits</b>		
Foreign Exchange	30,000,000.00	60,000,000.00
<b>Debits</b>		
Foreign Exchange	- 30,000,000.00	- 60,000,000.00
<b>Ending Balance</b>	.00	

### Euro Currency Activity by Date

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
Jul 15	Fwd FX Ctrct	- 6,432,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL GBP CONTRACT RATE : 0.643200000 TRADE 6/20/02 VALUE 7/15/02		10,000,000.00	10,061,500.01
Jul 15	Spot FX	6,375,000	SPOT CURRENCY TRANSACTION - SALE BUY GBP SELL EUR SPOT RATE : 1.014439262 TRADE 7/10/02 VALUE 7/15/02 POUND STERLING EURO PRINCIPAL CURRENCY		- 10,000,000.00	- 9,857,662.62