

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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Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 15	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL EUR SPOT RATE : 0.646705030 TRADE 7/10/02 VALUE 7/15/02 POUND STERLING EURO PRINCIPAL CURRENCY		6,375,000.00	9,857,662.62
Jul 15	Spot FX	- 88,122	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.546000000 TRADE 7/10/02 VALUE 7/15/02 POUND STERLING U S DOLLAR		57,000.00	88,122.00
Jul 15	Fwd FX Ctrct	- 15,301,310	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.530131000 TRADE 6/26/02 VALUE 7/15/02		10,000,000.00	15,653,500.13
Jul 19	Fwd FX Ctrct	- 7,480,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.496000000 TRADE 6/20/02 VALUE 7/18/02		5,000,000.00	7,849,000.05
Jul 19	Fwd FX Ctrct	- 7,740,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.548000000 TRADE 7/12/02 VALUE 7/19/02		5,000,000.00	7,887,500.01
Jul 19	Spot FX	15,640,000	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		- 10,000,000.00	- 15,640,000.00

Confidential Treatment Requested by JPMorgan
Chase
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