

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 15	Spot FX	- 19,765,388	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.487500000 TRADE 7/10/02 VALUE 7/15/02 U S DOLLAR SWISS FRANC	13,287,655.79
Jul 15	Sell Option	- 40,000,000	NOK CALL USD PUT FX AMERICAN STYLE OPTION NOV 20, 2002 @ 8. RESALE OF PURCHASED FX OPTION TRADE DATE 07/11/02	389,500.00
Jul 15	Sell Option	- 65,325,000	SEK CALL USD PUT FX EUROPEAN STYLE OPTION AUG 12, 2002 @ 10.05 RESALE OF PURCHASED FX OPTION TRADE DATE 07/11/02	386,884.00
Jul 15	Buy-Back Opt	102,000,000	SEK PUT USD CALL FX EUROPEAN STYLE OPTION AUG 26, 2002 @ 10.2 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/11/02	- 10,669.00
Jul 15	Sell Option	- 92,500,000	SEK CALL USD PUT FX AMERICAN STYLE OPTION NOV 26, 2002 @ 9.25 RESALE OF PURCHASED FX OPTION TRADE DATE 07/11/02	172,654.00
Jul 15	Purchase	21,527,162.91	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	- 21,527,162.91

Confidential Treatment Requested by JPMorgan  
Chase  
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