

05 | 2002

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY, INC.

Asset Account Portfolio
May 01, 2002 - May 31, 2002

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 17	Spot FX	- 3,422,079.25	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.456600000 TRADE 5/15/02 VALUE 5/17/02 U S DOLLAR POUND STERLING	4,984,600.64
May 17	Spot FX	- 55,611,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.602000000 TRADE 5/15/02 VALUE 5/17/02 U S DOLLAR SWISS FRANC	34,713,483.14
May 17	Sale	- 301,916.22	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	301,916.22
May 20	Sale	- 13,000,000	J P MORGAN PRIME MONEY MARKET FUND INSTITUTIONAL SHARES CLASS (FUND 829) J.P.MORGAN SECURITIES INC AS AGENT @ 1.00 TRADE DATE 05/20/02	13,000,000.00
May 20	Misc. Disbursement		FUNDS TRANSFERRED FROM PRN A/C# Q78805001 TO PRN A/C# Q30171005 LETTER FROM CLIENT	- 13,000,000.00
May 21	Fwd FX Ctrct	41,520,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 8.304000000 TRADE 5/06/02 VALUE 5/21/02	- 5,000,000.00

Confidential Treatment Requested by JPMorgan
Chase
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