

01 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
January 01, 2003 - January 31, 2003

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jan 23	Buy-Back Opt	94,250,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 19, 2003 @ 7.54 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 01/21/03	- 8,500.00
Jan 23	Sale	- 8,500	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	8,500.00
Jan 24	Fwd FX Ctrct	175,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 6.915000000 TRADE 1/15/03 VALUE 1/24/03	- 25,307,302.96
Jan 24	Fwd FX Ctrct	- 175,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 6.895000000 TRADE 1/16/03 VALUE 1/24/03	25,380,710.66
Jan 24	Buy-Back Opt	186,000,000	SEK PUT USD CALL FX EUROPEAN STYLE OPTION FEB 07, 2003 @ 9.3 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 01/22/03	- 10,000.00
Jan 24	Purchase	63,407.70	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 63,407.70
Jan 27	Sale	- 8,000,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	8,000,000.00

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