

06 | 2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2003 - June 30, 2003

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jun 5	Spot FX	- 16,254,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 6.938000000 TRADE 6/04/03 VALUE 6/05/03 U S DOLLAR NORWEGIAN KRONE	2,342,750.07
Jun 9	Buy-Back Opt	43,500,000	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2004 @ 7.5 KNOCK OUT @ 7.03 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/05/03	- 704,700.00
Jun 9	Write Option	- 78,440,000	MXN PUT USD CALL FX EUROPEAN STYLE OPTION MAR 05, 2004 @ 10.6 KNOCK OUT @ 10.4 WRITTEN FX OPTION PUT 78,440,000.00 MXN CALL 7,400,000.00 USD TRADE DATE 06/05/03	154,300.00
Jun 9	Buy-Back Opt	9,569,377.99	EUR PUT USD CALL FX EUROPEAN STYLE OPTION SEP 17, 2003 @ 1.045 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/05/03	- 10,000.00
Jun 9	Sale	- 560,400	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	560,400.00

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