

06 | 2002

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2002 - June 30, 2002

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jun 20	Write Option	- 10,000,000	GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUL 18, 2002 @ 1.49 WRITTEN FX OPTION CALL 10,000,000.00 GBP PUT 14,900,000.00 USD TRADE DATE 06/18/02	76,655.00
Jun 21	Spot FX	- 158,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.453600000 TRADE 6/19/02 VALUE 6/21/02 U S DOLLAR POUND STERLING	229,668.80
Jun 21	Write Option	- 77,500,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 19, 2002 @ 7.75 KNOCK OUT @ 7.63 WRITTEN FX OPTION PUT 77,500,000.00 NOK CALL 10,000,000.00 USD TRADE DATE 06/19/02	126,000.00
Jun 21	Purchase	355,668.80	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	- 355,668.80
Jun 24	Write Option	- 95,000,000	SEK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2002 @ 9.5 KNOCK OUT @ 9.40 WRITTEN FX OPTION PUT 95,000,000.00 SEK CALL 10,000,000.00 USD TRADE DATE 06/19/02	101,000.00

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