

12 | 2002

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 31 of 40

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Dec 13	Purchase Opt	21,250,000	BRL PUT USD CALL FX EUROPEAN STYLE OPTION MAR 12, 2003 @ 4.25 PURCHASED FX OPTION PUT 21,250,000.00 BRL CALL 5,000,000.00 USD TRADE DATE 12/11/02	- 141,000.00
Dec 13	Purchase	322,366.68	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 322,366.68
Dec 13	Spot FX	- 1,500,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.018000000 TRADE 12/12/02 VALUE 12/13/02 U S DOLLAR EURO PRINCIPAL CURRENCY	1,527,000.00
Dec 13	Spot FX	- 73,135,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 7.295000000 TRADE 12/11/02 VALUE 12/13/02 U S DOLLAR NORWEGIAN KRONE	10,025,359.83
Dec 16	Fwd FX Ctrct	74,370,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.437000000 TRADE 11/04/02 VALUE 12/16/02	- 10,000,000.00
Dec 16	Buy-Back Opt	38,750,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 10, 2003 @ 7.75 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 12/12/02	- 18,000.00

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