

01 | 2003

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset 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 6	Fwd FX Ctrct	- 36,350,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.165000000 TRADE 12/13/02 VALUE 1/06/03	5,073,272.85
Jan 6	Purchase	73,272.85	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 73,272.85
Jan 7	Purchase Opt	2,200,000,000	JPY CALL USD PUT FX EUROPEAN STYLE OPTION JUL 02, 2003 @ 110. PURCHASED FX OPTION CALL 2,200,000,000.00 JPY PUT 20,000,000.00 USD TRADE DATE 12/30/02	- 165,000.00
Jan 7	Sale	- 165,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	165,000.00
Jan 9	Write Option	- 60,165,000	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION JAN 08, 2003 @ 8.595 WRITTEN FX OPTION PUT 60,165,000.00 ZAR CALL 7,000,000.00 USD TRADE DATE 01/07/03	21,000.00

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