

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

Page 32 of 39

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jan 17	Spot FX	- 175,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 6.910000000 TRADE 1/15/03 VALUE 1/17/03 U S DOLLAR NORWEGIAN KRONE	25,325,615.05
Jan 17	FX Opt Exerc	175,000,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF EXERCISED FX OPTION BUY NOK SELL USD TRADE 1/15/03 VALUE 1/17/03	- 25,000,000.00
Jan 17	Purchase	325,615.05	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 325,615.05
Jan 21	Purchase	25,920	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 25,920.00
Jan 21	Write Option	- 20,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 17, 2003 @ .59 KNOCK-OUT @ .6030 WRITTEN FX OPTION PUT 20,000,000.00 AUD CALL 11,800,000.00 USD TRADE DATE 01/17/03	219,557.00
Jan 21	Purchase Opt	20,000,000	AUD CALL USD PUT FX EUROPEAN STYLE OPTION JUL 17, 2003 @ .6 PURCHASED FX OPTION CALL 20,000,000.00 AUD PUT 12,000,000.00 USD TRADE DATE 01/17/03	- 193,637.00

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