

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 19	Fwd FX Ctrct	576,400,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 115.280000000 TRADE 5/15/03 VALUE 6/19/03	- 5,000,000.00
Jun 19	Fwd FX Ctrct	1,154,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 115.400000000 TRADE 5/15/03 VALUE 6/19/03	- 10,000,000.00
Jun 19	Sale	- 316,928.30	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	316,928.30
Jun 19	Spot FX	-1,730,400,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL JPY SPOT RATE : 117.850000000 TRADE 6/19/03 VALUE 6/19/03 U S DOLLAR JAPANESE YEN	14,683,071.70
Jun 26	Fwd FX Ctrct	1,730,400,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 117.820000000 TRADE 6/19/03 VALUE 6/26/03	- 14,686,810.38
Jun 26	Buy-Back Opt	15,000,000	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2004 @ 7.5 KNOCK OUT @ 7.03 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/24/03	- 205,000.00
Jun 26	Sale	- 178,775.77	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	178,775.77

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