

06 | 2003

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



Account Number: Q [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 26	Spot FX	-1,730,400,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL JPY SPOT RATE : 117.610000000 TRADE 6/25/03 VALUE 6/26/03 U S DOLLAR JAPANESE YEN	14,713,034.61
Jun 27	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 06/25/03	- 183,000.00
Jun 27	Write Option	- 15,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.145 WRITTEN FX OPTION PUT 15,000,000.00 EUR CALL 17,175,000.00 USD TRADE DATE 06/25/03	386,438.00
Jun 27	Buy-Back Opt	562,977.10	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 16, 2003 @ 1.048 EUR BINARY ONE-TOUCH REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/25/03	- 64,900.00