

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 27	Write Option	- 20,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION MAR 25, 2004 @ .67 KNOCK OUT @ .68 WRITTEN FX OPTION PUT 20,000,000.00 AUD CALL 13,400,000.00 USD TRADE DATE 06/25/03	246,426.00
Jun 27	Purchase	384,964	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 384,964.00
Jun 30	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.183800000 TRADE 6/05/03 VALUE 6/30/03	- 11,838,000.00
Jun 30	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.166700000 TRADE 6/06/03 VALUE 6/30/03	5,833,500.00
Jun 30	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.146300000 TRADE 6/24/03 VALUE 6/30/03	5,731,500.00
Jun 30	Sale	- 273,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	273,000.00

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