

09

2003

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



Account Number: Q [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
September 01, 2003 - September 30, 2003

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**U S Dollar Activity by Date**

continued

| Settlement<br>Date | Type         | Quantity     | Description                                                                                                                                            | Amount USD     |
|--------------------|--------------|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| Sep 2              | Spot FX      | 1,000,000    | SPOT CURRENCY TRANSACTION - BUY<br>BUY EUR SELL USD<br>SPOT RATE : 1.097600000<br>TRADE 8/29/03 VALUE 9/02/03<br>EURO PRINCIPAL CURRENCY<br>U S DOLLAR | - 1,097,600.00 |
| Sep 2              | Buy-Back Opt | 580,000,000  | JPY PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>FEB 17, 2004 @ 116<br>KNOCK OUT @ 113<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 08/29/03        | - 95,000.00    |
| Sep 2              | Buy-Back Opt | 8,000,000    | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>DEC 15, 2003 @ 1.145<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 08/29/03                         | - 498,304.00   |
| Sep 2              | Buy-Back Opt | 1,739,130.43 | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>MAR 31, 2004 @ 1.15<br>KNOCK OUT @ 1.175<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 08/29/03     | - 128,000.00   |
| Sep 3              | Purchase     | 30,985.92    | JP MORGAN INSTITUTIONAL PRIME MONEY<br>INSTITUTIONAL CLASS SWEEP FUND (829)<br>(SWEEP DEADLINE IS 4:30 PM EST)                                         | - 30,985.92    |
| Sep 3              | Fwd FX Ctrct | - 28,356,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL CHF<br>CONTRACT RATE : 1.417800000<br>TRADE 8/22/03 VALUE 9/03/03                                     | 20,000,000.00  |

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