

09

2003

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



Account Number: [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 Date	Type	Quantity	Description	Amount USD
Sep 23	Buy-Back Opt	52,500,000	NOK CALL USD PUT FX EUROPEAN STYLE OPTION NOV 28, 2003 @ 7.5 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 09/19/03	- 349,200.00
Sep 23	Write Option	- 73,500,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 19, 2004 @ 7.35 KNOCK IN @ 7.50 KNOCK OUT @ 7.0050 WRITTEN FX OPTION PUT 73,500,000.00 NOK CALL 10,000,000.00 USD TRADE DATE 09/19/03	134,000.00
Sep 23	Sale	- 334,825	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	334,825.00
Sep 24	Fwd FX Ctrct	107,250,000	SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL USD CONTRACT RATE : 10.934500000 TRADE 9/11/03 VALUE 9/24/03	- 9,808,404.59
Sep 24	Fwd FX Ctrct	- 107,250,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL MXN CONTRACT RATE : 10.879100000 TRADE 9/16/03 VALUE 9/24/03	9,858,352.25
Sep 24	Spot FX	1,142,900,000	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD SPOT RATE : 114.290000000 TRADE 9/19/03 VALUE 9/24/03 JAPANESE YEN U S DOLLAR	- 10,000,000.00

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Chase
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