

05 | 2002

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
May 01, 2002 - May 31, 2002

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 30	Purchase Opt	20,000,000	AUD CALL USD PUT FX AMERICAN STYLE OPTION NOV 27, 2002 @ .574 PURCHASED FX OPTION CALL 20,000,000.00 AUD PUT 11,480,000.00 USD TRADE DATE 05/28/02	- 176,000.00
May 30	Write Option	- 100,000,000	SEK PUT USD CALL FX EUROPEAN STYLE OPTION NOV 27, 2002 @ 10. KNOCK OUT @ 9.75 WRITTEN FX OPTION PUT 100,000,000.00 SEK CALL 10,000,000.00 USD TRADE DATE 05/28/02	83,900.00
May 30	Purchase Opt	92,500,000	SEK CALL USD PUT FX AMERICAN STYLE OPTION NOV 27, 2002 @ 9.25 PURCHASED FX OPTION CALL 92,500,000.00 SEK PUT 10,000,000.00 USD TRADE DATE 05/28/02	- 83,900.00
May 30	Purchase	21,000	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	- 21,000.00