

12 | 2002

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 35 of 40

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Dec 31	Purchase Opt	13,500,000	CHF CALL USD PUT FX EUROPEAN STYLE OPTION JUN 26, 2003 @ 1.35 PURCHASED FX OPTION CALL 13,500,000.00 CHF PUT 10,000,000.00 USD TRADE DATE 12/27/02	- 200,000.00
Dec 31	Write Option	- 14,100,000	CHF PUT USD CALL FX EUROPEAN STYLE OPTION JUN 26, 2003 @ 1.41 WRITTEN FX OPTION PUT 14,100,000.00 CHF CALL 10,000,000.00 USD TRADE DATE 12/27/02	235,000.00
Dec 31	Write Option	- 70,000,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 7 KNOCK-OUT @ 6.92 WRITTEN FX OPTION PUT 70,000,000.00 NOK CALL 10,000,000.00 USD TRADE DATE 12/27/02	147,000.00
Dec 31	Purchase Opt	68,500,000	NOK CALL USD PUT FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 6.85 PURCHASED FX OPTION CALL 68,500,000.00 NOK PUT 10,000,000.00 USD TRADE DATE 12/27/02	- 201,000.00
Dec 31	Sale	- 19,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	19,000.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030412

SDNY_GM_00299610
EFTA01505431