

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 33 of 40

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Dec 17	Write Option	- 18,000,000	BRL CALL USD PUT FX EUROPEAN STYLE OPTION MAR 14, 2003 @ 3.6 WRITTEN FX OPTION CALL 18,000,000.00 BRL PUT 5,000,000.00 USD TRADE DATE 12/13/02	200,000.00
Dec 17	Purchase	200,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 200,000.00
Dec 18	Write Option	- 71,700,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2003 @ 7.17 KNOCK OUT @ 7.05 WRITTEN FX OPTION PUT 71,700,000.00 NOK CALL 10,000,000.00 USD TRADE DATE 12/16/02	175,758.00
Dec 18	Write Option	- 72,000,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 14, 2003 @ 7.2 WRITTEN FX OPTION PUT 72,000,000.00 NOK CALL 10,000,000.00 USD TRADE DATE 12/16/02	222,500.00
Dec 18	Buy-Back Opt	59,265,000	NOK CALL USD PUT FX EUROPEAN STYLE OPTION DEC 17, 2002 @ 7.5 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 12/16/02	- 398,258.00