

01 | 2003

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
January 01, 2003 - January 31, 2003

Page 29 of 39

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jan 10	Spot FX	34,440,000	SPOT CURRENCY TRANSACTION - BUY BUY NOK SELL USD SPOT RATE : 6.888000000 TRADE 1/08/03 VALUE 1/10/03 NORWEGIAN KRONE U S DOLLAR	- 5,000,000.00
Jan 10	Spot FX	- 34,440,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 6.910000000 TRADE 1/08/03 VALUE 1/10/03 U S DOLLAR NORWEGIAN KRONE	4,984,081.04
Jan 10	Buy-Back Opt	60,165,000	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION JAN 08, 2003 @ 8.595 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 01/08/03	- 44,520.00
Jan 15	Write Option	- 44,000,000	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION APR 11, 2003 @ 8.8 WRITTEN FX OPTION PUT 44,000,000.00 ZAR CALL 5,000,000.00 USD TRADE DATE 01/13/03	195,000.00
Jan 15	Write Option	- 86,200,000	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION JAN 14, 2003 @ 8.62 WRITTEN FX OPTION PUT 86,200,000.00 ZAR CALL 10,000,000.00 USD TRADE DATE 01/13/03	21,000.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030526

SDNY_GM_00299724

EFTA01505544