

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

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**U S Dollar Activity by Date**

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jan 15	Write Option	- 69,300,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION JUL 11, 2003 @ 6.93 KNOCK-OUT @ 6.82 WRITTEN FX OPTION PUT 69,300,000.00 NOK CALL 10,000,000.00 USD TRADE DATE 01/13/03	168,000.00
Jan 15	Purchase Opt	67,500,000	NOK CALL USD PUT FX EUROPEAN STYLE OPTION JUL 11, 2003 @ 6.75 PURCHASED FX OPTION CALL 67,500,000.00 NOK PUT 10,000,000.00 USD TRADE DATE 01/13/03	- 146,000.00
Jan 15	Purchase Opt	30,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION JUL 11, 2003 @ .55 PURCHASED FX OPTION CALL 30,000,000.00 NZD PUT 16,500,000.00 USD TRADE DATE 01/13/03	- 308,550.00
Jan 15	Write Option	- 30,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 11, 2003 @ .54 KNOCK-OUT @ .56 WRITTEN FX OPTION PUT 30,000,000.00 NZD CALL 16,200,000.00 USD TRADE DATE 01/13/03	442,260.00

Confidential Treatment Requested by JPMorgan  
Chase  
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