

05 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: Q 30171-00-5
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
May 01, 2003 - May 31, 2003

Page 30 of 41

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 2	Write Option	- 56,800,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION OCT 30, 2003 @ 7.1 KNOCK-IN @ 7.55 WRITTEN FX OPTION PUT 56,800,000.00 NOK CALL 8,000,000.00 USD TRADE DATE 04/29/03	262,200.00
May 2	Spot FX	5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.115700000 TRADE 4/30/03 VALUE 5/02/03 EURO PRINCIPAL CURRENCY U S DOLLAR	- 5,578,500.00
May 2	Sale	- 40,794	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	40,794.00
May 5	Sell Option	- 52,500,000	NOK CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 7. RESALE OF PURCHASED FX OPTION TRADE DATE 05/01/03	184,550.00
May 5	Write Option	- 20,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 03, 2004 @ .55 KNOCK IN @ .54 KNOCK OUT @ .5730 WRITTEN FX OPTION PUT 20,000,000.00 NZD CALL 11,000,000.00 USD TRADE DATE 05/01/03	165,440.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030605

SDNY_GM_00299803
EFTA01505623