

05 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
May 01, 2003 - May 31, 2003

Page 31 of 41

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 5	Buy-Back Opt	94,500,000	NOK CALL USD PUT FX EUROPEAN STYLE OPTION MAY 13, 2003 @ 7. REPURCHASE OF WRITTEN FX OPTION TRADE DATE 05/01/03	- 166,000.00
May 5	Buy-Back Opt	56,000,000	NOK CALL USD PUT FX EUROPEAN STYLE OPTION MAY 13, 2003 @ 7. REPURCHASE OF WRITTEN FX OPTION TRADE DATE 05/01/03	- 92,000.00
May 5	Write Option	- 47,587,500	NOK PUT USD CALL FX EUROPEAN STYLE OPTION NOV 03, 2003 @ 7.05 KNOCK IN @ 7.15 KNOCK OUT @ 6.85 WRITTEN FX OPTION PUT 47,587,500.00 NOK CALL 6,750,000.00 USD TRADE DATE 05/01/03	92,000.00
May 5	Write Option	- 95,175,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION NOV 03, 2003 @ 7.05 KNOCK IN @ 7.15 KNOCK OUT @ 6.85 WRITTEN FX OPTION PUT 95,175,000.00 NOK CALL 13,500,000.00 USD TRADE DATE 05/01/03	166,000.00
May 5	Purchase	349,990	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 349,990.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030606

SDNY_GM_00299804

EFTA01505624