

05 | 2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
May 19	May 19	Expired Opt	CHF PUT USD CALL FX EUROPEAN STYLE OPTION MAY 19, 2003 @ 1.43	USD	14,300,000		0.00	58,000.00	58,000.00 S
May 20	May 22	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 19, 2004 @ 1.16 KNOCK OUT @ 1.1825	USD	- 5,000,000	1.303	75,572.50		
May 21	May 23	Sell Option	NOK CALL USD PUT FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 6.85	USD	- 27,400,000		111,798.00	- 80,400.00	31,398.00 S
May 23	May 23	Expired Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 13, 2004 @ 1.15 KNOCK IN @ 1.10 KNOCK OUT @ 1.1795 Issued in USD	EUR	15,000,000		0.00	319,275.00	319,275.00 S
May 23	May 23	Expired Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION MAY 23, 2003 @ .54	USD	20,000,000		0.00	130,680.00	130,680.00 S
May 27	May 27	Expired Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 19, 2004 @ 1.16 KNOCK OUT @ 1.1825 Issued in USD	EUR	5,000,000		0.00	75,572.50	75,572.50 S
May 27	May 29	Write Option	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ 8.3 KNOCK OUT @ 7.80	USD	- 49,800,000	3.80	228,000.00		