

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

Page 34 of 41

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 14	Write Option	- 102,000,000	NOK CALL USD PUT FX EUROPEAN STYLE OPTION MAY 15, 2003 @ 6.8 WRITTEN FX OPTION CALL 102,000,000.00 NOK PUT 15,000,000.00 USD TRADE DATE 05/12/03	44,000.00
May 14	Write Option	- 68,700,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAY 15, 2003 @ 6.87 WRITTEN FX OPTION PUT 68,700,000.00 NOK CALL 10,000,000.00 USD TRADE DATE 05/12/03	20,000.00
May 14	Purchase	64,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 64,000.00
May 15	Fwd FX Ctrct	- 70,470,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.047000000 TRADE 4/28/03 VALUE 5/15/03	10,000,000.00
May 15	Write Option	- 15,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 13, 2004 @ 1.15 KNOCK IN @ 1.10 KNOCK OUT @ 1.1795 WRITTEN FX OPTION PUT 15,000,000.00 EUR CALL 17,250,000.00 USD TRADE DATE 05/13/03	319,275.00

Confidential Treatment Requested by JPMorgan  
Chase  
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