

05 | 2002

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY, INC.

Asset Account Portfolio
May 01, 2002 - May 31, 2002

Page 33 of 46

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 22	Write Option	- 50,400,000	SEK PUT USD CALL FX EUROPEAN STYLE OPTION JUN 19, 2002 @ 10.08 WRITTEN FX OPTION PUT 50,400,000.00 SEK CALL 5,000,000.00 USD TRADE DATE 05/17/02	46,500.00
May 22	Purchase Opt	11,250,000	CHF CALL USD PUT FX EUROPEAN STYLE OPTION FEB 20, 2003 @ 1.5 PURCHASED FX OPTION CALL 11,250,000.00 CHF PUT 7,500,000.00 USD TRADE DATE 05/17/02	- 130,000.00
May 22	Write Option	- 12,000,000	CHF PUT USD CALL FX EUROPEAN STYLE OPTION NOV 20, 2002 @ 1.6 KNOCK OUT @ 1.5615 WRITTEN FX OPTION PUT 12,000,000.00 CHF CALL 7,500,000.00 USD TRADE DATE 05/17/02	70,000.00
May 22	Write Option	- 50,400,000	SEK PUT USD CALL FX EUROPEAN STYLE OPTION JUN 19, 2002 @ 10.08 WRITTEN FX OPTION PUT 50,400,000.00 SEK CALL 5,000,000.00 USD TRADE DATE 05/17/02	45,500.00