

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 36 of 46

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 24	Purchase Opt	20,000,000	AUD CALL USD PUT FX AMERICAN STYLE OPTION NOV 21, 2002 @ .575 PURCHASED FX OPTION CALL 20,000,000.00 AUD PUT 11,500,000.00 USD TRADE DATE 05/22/02	- 149,000.00
May 24	Purchase	560,108.67	JP MORGAN PRIME MONEY MARKET PREMIER CLASS SWEEP FUND (350) SWEEP DEADLINE IS 4:30 PM EST	- 560,108.67
May 24	Spot FX	- 39,805,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.581700000 TRADE 5/23/02 VALUE 5/24/02 U S DOLLAR SWISS FRANC	25,165,960.68
May 24	Spot FX	- 3,422,079.25	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.453000000 TRADE 5/23/02 VALUE 5/24/02 U S DOLLAR POUND STERLING	4,972,281.15
May 24	Spot FX	217,500	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.583600000 TRADE 5/24/02 VALUE 5/24/02 SWISS FRANC U S DOLLAR	- 137,345.28