

06 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
June 01, 2003 - June 30, 2003

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jun 2	Buy-Back Opt	70,000,000	NOK CALL USD PUT FX EUROPEAN STYLE OPTION JUN 10, 2003 @ 7. REPURCHASE OF WRITTEN FX OPTION TRADE DATE 05/28/03	- 440,800.00
Jun 2	Buy-Back Opt	50,050,000	NOK CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 7.15 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 05/29/03	- 463,900.00
Jun 2	Sale	- 20,814,148.47	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	20,814,148.47
Jun 2	Misc. Disbursement		TRANSFERRED BY WIRE TO CITIBANK FAO PINEHURST PARTNERS, L.P. LETTER FROM CLIENT	- 10,000,000.00
Jun 2	Misc. Disbursement		TRANSFERRED BY WIRE TO CITIBANK FAO HIGHBRIDGE/ZWIRN SPECIAL LETTER FROM CLIENT	- 10,000,000.00
Jun 3	Write Option	- 20,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 27, 2004 @ .57 KNOCK OUT @ .5825 WRITTEN FX OPTION PUT 20,000,000.00 NZD CALL 11,400,000.00 USD TRADE DATE 05/29/03	192,660.00

Confidential Treatment Requested by JPMorgan
Chase
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