

07 | 2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 47 of 65

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 3	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.152600000 TRADE 7/01/03 VALUE 7/03/03 EURO PRINCIPAL CURRENCY U S DOLLAR	- 11,526,000.00
Jul 3	Spot FX	17,000,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.595000000 TRADE 7/01/03 VALUE 7/03/03 N ZEALAND DOLLAR U S DOLLAR	- 10,115,000.00
Jul 3	Write Option	- 35,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION DEC 16, 2003 @ .67 KNOCK IN @.6550 WRITTEN FX OPTION PUT 35,000,000.00 AUD CALL 23,450,000.00 USD TRADE DATE 07/01/03	639,341.00
Jul 3	Purchase Opt	35,000,000	AUD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 16, 2003 @ .6775 PURCHASED FX OPTION CALL 35,000,000.00 AUD PUT 23,712,500.00 USD TRADE DATE 07/01/03	- 501,851.00