

07 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
July 01, 2003 - July 31, 2003

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 17	Spot FX	20,000,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.119000000 TRADE 7/15/03 VALUE 7/17/03 EURO PRINCIPAL CURRENCY U S DOLLAR	- 22,380,000.00
Jul 17	Spot FX	- 20,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.119800000 TRADE 7/15/03 VALUE 7/17/03 U S DOLLAR EURO PRINCIPAL CURRENCY	22,396,000.00
Jul 17	Purchase Opt	84,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 15, 2003 @ 1.05 PURCHASED FX OPTION PUT 84,000,000.00 EUR CALL 88,200,000.00 USD TRADE DATE 07/15/03	- 282,240.00
Jul 17	Buy-Back Opt	20,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 01, 2003 @ .5875 KNOCK IN TRIGGERED @.5775 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/15/03	- 381,875.00
Jul 17	Write Option	- 20,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 03, 2003 @ .58 WRITTEN FX OPTION PUT 20,000,000.00 NZD CALL 11,600,000.00 USD TRADE DATE 07/15/03	336,400.00

Confidential Treatment Requested by JPMorgan
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