

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 3           | Write Option | - 20,000,000 | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 01, 2003 @ .5875<br>KNOCK IN @ .5775<br>WRITTEN FX OPTION<br>PUT 20,000,000.00 NZD<br>CALL 11,750,000.00 USD<br>TRADE DATE 07/01/03 | 213,850.00    |
| Jul 3           | Purchase Opt | 20,000,000   | NZD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 01, 2003 @ .595<br>PURCHASED FX OPTION<br>CALL 20,000,000.00 NZD<br>PUT 11,900,000.00 USD<br>TRADE DATE 07/01/03                    | - 217,770.00  |
| Jul 3           | Write Option | - 20,000,000 | NZD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 01, 2003 @ .605<br>WRITTEN FX OPTION<br>CALL 20,000,000.00 NZD<br>PUT 12,100,000.00 USD<br>TRADE DATE 07/01/03                      | 122,210.00    |
| Jul 3           | Sale         | - 20,969,332 | JP MORGAN INSTITUTIONAL PRIME MONEY<br>INSTITUTIONAL CLASS SWEEP FUND (829)<br>(SWEEP DEADLINE IS 4:30 PM EST)                                                                          | 20,969,332.00 |
| Jul 9           | Buy-Back Opt | 73,300,000   | NOK PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>JUL 14, 2003 @ 7.33<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 07/07/03                                                           | - 56,900.00   |

Confidential Treatment Requested by JPMorgan  
Chase  
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JPM-SDNY-00030872

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