

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 9	Buy-Back Opt	113,000,000	MXN PUT USD CALL FX EUROPEAN STYLE OPTION SEP 08, 2003 @ 11.3 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/07/03	- 45,600.00
Jul 9	Buy-Back Opt	6,975,000	CHF PUT USD CALL FX EUROPEAN STYLE OPTION OCT 06, 2003 @ 1.42 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/07/03	- 36,236.00
Jul 9	Buy-Back Opt	10,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION DEC 23, 2003 @ .5515 KNOCK IN @ .5200 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/07/03	- 41,509.00
Jul 9	Buy-Back Opt	20,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 06, 2003 @ .56 KNOCK IN @ .53 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/07/03	- 74,848.00
Jul 9	Sell Option	- 35,000,000	AUD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 16, 2003 @ .6775 RESALE OF PURCHASED FX OPTION TRADE DATE 07/07/03	488,931.00

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