

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	14,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 1.175 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/07/03	- 105,345.00
Jul 9	Purchase	128,493	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 128,493.00
Jul 10	Write Option	- 10,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION APR 08, 2004 @ .66 KNOCK OUT @ .680 WRITTEN FX OPTION PUT 10,000,000.00 AUD CALL 6,600,000.00 USD TRADE DATE 07/08/03	181,500.00
Jul 10	Write Option	- 8,000,000	GBP PUT USD CALL FX EUROPEAN STYLE OPTION NOV 06, 2003 @ 1.625 KNOCK IN @ 1.6150 WRITTEN FX OPTION PUT 8,000,000.00 GBP CALL 13,000,000.00 USD TRADE DATE 07/08/03	247,000.00
Jul 10	Buy-Back Opt	5,000,000	GBP CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.575 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/08/03	- 303,188.00

Confidential Treatment Requested by JPMorgan
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