

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 20 of 65

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jul 1	Jul 3	Purchase Opt	EUR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 1.16	USD	14,000,000	1.86	- 302,064.00		
Jul 1	Jul 3	Write Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 1.175	USD	- 14,000,000	1.22	200,690.00		
Jul 1	Jul 3	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 1.15 KNOCK IN @ 1.14	USD	- 14,000,000	1.51	243,110.00		
Jul 1	Jul 3	Purchase Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ .595	USD	20,000,000	1.83	- 217,770.00		
Jul 1	Jul 3	Write Option	NZD CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ .605	USD	- 20,000,000	1.01	122,210.00		
Jul 1	Jul 3	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 01, 2003 @ .5875 KNOCK IN @ .5775	USD	- 20,000,000	1.82	213,850.00		
Jul 1	Jul 3	Purchase	1 MONTH FX BULLISH NZD DEPOSIT 100% PRINCIPAL PROTECTED IN NZD DOLLARS JP MORGAN CHASE LONDON MATURITY DATE 8/4/2003	NZD	17,000,000	100.00	- 17,000,000.00		0.01 S
Jul 1	Jul 3	Purchase	4 MONTH FX BULLISH EUROS DEPOSIT 100% PRINCIPAL PROTECTED IN EUROS DOLLARS JP MORGAN CHASE LONDON MATURITY DATE 11/14/2003	EUR	10,000,000	100.00	- 10,000,000.00		0.02 S