

07 | 2003

JPMorgan Chase Bank  
345 Park Avenue, New York, NY 10154-1002Account Number: Q 30171-00-5  
FINANCIAL TRUST COMPANY INCAsset Account Portfolio  
July 01, 2003 - July 31, 2003

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| Trade Date               | Settlement Date | Type         | Description   | Currency | Quantity     | Price/Unit | Market Cost/Proceeds | Tax Cost     | Realized Gain/Loss USD |
|--------------------------|-----------------|--------------|---|----------|--------------|------------|----------------------|--------------|------------------------|
| <b>Settled</b> continued |                 |              |   |          |              |            |                      |              |                        |
| Jul 8                    | Jul 10          | Write Option | AUD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>APR 08, 2004 @ .66<br>KNOCK OUT @ .680            | USD      | - 10,000,000 | 2.75       | 181,500.00           |              |                        |
| Jul 8                    | Jul 10          | Buy-Back Opt | GBP CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>DEC 11, 2003 @ 1.575                              | USD      | 5,000,000    |            | - 303,188.00         | 136,238.00   | - 166,950.00 S         |
| Jul 8                    | Jul 10          | Write Option | GBP PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>NOV 06, 2003 @ 1.625<br>KNOCK IN @ 1.6150         | USD      | - 8,000,000  | 1.90       | 247,000.00           |              |                        |
| Jul 11                   | Jul 11          | Expired Opt  | NOK CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>JUL 11, 2003 @ 6.75                               | USD      | - 67,500,000 |            | 0.00                 | - 146,000.00 | - 146,000.00 S         |
| Jul 15                   | Jul 17          | Purchase Opt | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 15, 2003 @ 1.05                               | USD      | 84,000,000   | 0.32       | - 282,240.00         |              |                        |
| Jul 15                   | Jul 17          | Buy-Back Opt | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 01, 2003 @ .5875<br>KNOCK IN TRIGGERED @.5775 | USD      | 20,000,000   |            | - 381,875.00         | 213,850.00   | - 168,025.00 S         |
| Jul 15                   | Jul 17          | Write Option | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>NOV 03, 2003 @ .58                                | USD      | - 20,000,000 | 2.90       | 336,400.00           |              |                        |
| Jul 16                   | Jul 18          | Purchase Opt | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>NOV 14, 2003 @ 1.1                                | USD      | 50,000,000   | 1.59       | - 874,500.00         |              |                        |
| Jul 16                   | Jul 18          | Write Option | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>NOV 14, 2003 @ 1.08                               | USD      | - 50,000,000 | 0.92       | 496,800.00           |              |                        |

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