

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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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jul 23	Jul 25	Sell Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 15, 2003 @ 1.05	USD	- 84,000,000		56,976.00	- 282,240.00	- 225,264.00 S
Jul 23	Jul 25	Sell Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION NOV 14, 2003 @ 1.1	USD	- 50,000,000		429,850.00	- 874,500.00	- 444,650.00 S
Jul 24	Jul 29	Buy-Back Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ .605	USD	20,000,000		- 66,550.00	122,210.00	55,660.00 S
Jul 29	Jul 31	Buy-Back Opt	AUD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 16, 2003 @ .695	USD	35,000,000		- 168,221.00	274,152.00	105,931.00 S

Trade Date	Estimated Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Pending									
Jul 30	Aug 1	Purchase Opt	AUD CALL USD PUT FX EUROPEAN STYLE OPTION JAN 29, 2004 @ .655	USD	15,000,000	2.05	- 201,413.00		
Jul 30	Aug 1	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 30, 2003 @ .655 KNOCK IN @ .6325	USD	- 15,000,000	2.15	211,238.00		
Jul 31	Aug 4	Purchase Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 31, 2003 @ 1.05	USD	75,000,000	0.30	- 236,250.00		
Jul 31	Aug 4	Purchase Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION SEP 15, 2003 @ 1.12	USD	45,000,000	1.31	- 660,240.00		

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