

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 24	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.154800000 TRADE 7/01/03 VALUE 7/24/03	- 5,774,000.00
Jul 24	Sale	- 141,024	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	141,024.00
Jul 25	Sell Option	- 50,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION NOV 14, 2003 @ 1.1 RESALE OF PURCHASED FX OPTION TRADE DATE 07/23/03	429,850.00
Jul 25	Purchase	429,850	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 429,850.00
Jul 25	Sell Option	- 84,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 15, 2003 @ 1.05 RESALE OF PURCHASED FX OPTION TRADE DATE 07/23/03	56,976.00
Jul 28	Fwd FX Ctrct	- 20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.664700000 TRADE 6/25/03 VALUE 7/28/03	13,294,000.00
Jul 28	Fwd FX Ctrct	20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.660900000 TRADE 7/08/03 VALUE 7/28/03	- 13,218,000.00

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