

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 3	Write Option	- 35,000,000	AUD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 16, 2003 @ .695 WRITTEN FX OPTION CALL 35,000,000.00 AUD PUT 24,325,000.00 USD TRADE DATE 07/01/03	274,152.00
Jul 3	Write Option	- 14,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 1.15 KNOCK IN @ 1.14 WRITTEN FX OPTION PUT 14,000,000.00 EUR CALL 16,100,000.00 USD TRADE DATE 07/01/03	243,110.00
Jul 3	Purchase Opt	14,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 1.16 PURCHASED FX OPTION CALL 14,000,000.00 EUR PUT 16,240,000.00 USD TRADE DATE 07/01/03	- 302,064.00
Jul 3	Write Option	- 14,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 1.175 WRITTEN FX OPTION CALL 14,000,000.00 EUR PUT 16,450,000.00 USD TRADE DATE 07/01/03	200,690.00