

07 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: Q [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	- 20,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 01, 2003 @ .5875 KNOCK IN @.5775 WRITTEN FX OPTION PUT 20,000,000.00 NZD CALL 11,750,000.00 USD TRADE DATE 07/01/03	213,850.00
Jul 3	Purchase Opt	20,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ .595 PURCHASED FX OPTION CALL 20,000,000.00 NZD PUT 11,900,000.00 USD TRADE DATE 07/01/03	- 217,770.00
Jul 3	Write Option	- 20,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ .605 WRITTEN FX OPTION CALL 20,000,000.00 NZD PUT 12,100,000.00 USD TRADE DATE 07/01/03	122,210.00
Jul 3	Sale	- 20,969,332	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	20,969,332.00
Jul 9	Buy-Back Opt	73,300,000	NOK PUT USD CALL FX EUROPEAN STYLE OPTION JUL 14, 2003 @ 7.33 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/07/03	- 56,900.00

Confidential Treatment Requested by JPMorgan
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