

07 | 2002

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
July 01, 2002 - July 31, 2002

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Trade Activity by Type continued

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Jul 9	Jul 9	Expired Opt	NOK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 06, 2003 @ 7.65 KNOCK OUT @ 7.40 Issued in USD	NOK	38,250,000		0.00	125,000.00	125,000.00 S
Jul 10	Jul 12	Buy-Back Opt	CHF PUT USD CALL FX EUROPEAN STYLE OPTION AUG 08, 2002 @ 1.6275	USD	8,137,500		- 2,000.00	53,750.00	51,750.00 S
Jul 10	Jul 12	Sell Option	NOK CALL USD PUT FX AMERICAN STYLE OPTION NOV 20, 2002 @ 8.	USD	- 40,000,000		381,784.00	- 67,000.00	314,784.00 S
Jul 11	Jul 15	Sell Option	NOK CALL USD PUT FX AMERICAN STYLE OPTION NOV 20, 2002 @ 8.	USD	- 40,000,000		389,500.00	- 67,000.00	322,500.00 S
Jul 11	Jul 15	Sell Option	SEK CALL USD PUT FX EUROPEAN STYLE OPTION AUG 12, 2002 @ 10.05	USD	- 65,325,000		386,884.00	- 82,000.00	304,884.00 S
Jul 11	Jul 15	Sell Option	SEK CALL USD PUT FX AMERICAN STYLE OPTION NOV 26, 2002 @ 9.25	USD	- 92,500,000		172,654.00	- 78,700.00	93,954.00 S
Jul 11	Jul 15	Buy-Back Opt	SEK PUT USD CALL FX EUROPEAN STYLE OPTION AUG 26, 2002 @ 10.2	USD	102,000,000		- 10,669.00	88,000.00	77,331.00 S
Jul 15	Jul 17	Purchase Opt	NOK CALL USD PUT FX AMERICAN STYLE OPTION JAN 15, 2003 @ 7.	USD	175,000,000	1.279	- 319,697.00		
Jul 15	Jul 17	Write Option	NOK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 15, 2003 @ 7.35 KNOCK OUT @ 7.22	USD	- 183,750,000	1.677	419,269.00		

Confidential Treatment Requested by JPMorgan
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