

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

Page 46 of 64

**U S Dollar Activity by Date**

continued

| Settlement Date | Type         | Quantity     | Description  | Amount USD      |
|-----------------|--------------|--------------|--|-----------------|
| Jul 3           | Spot FX      | 10,000,000   | SPOT CURRENCY TRANSACTION - BUY<br>BUY EUR SELL USD<br>SPOT RATE : 1.152600000<br>TRADE 7/01/03 VALUE 7/03/03<br>EURO PRINCIPAL CURRENCY<br>U S DOLLAR                               | - 11,526,000.00 |
| Jul 3           | Spot FX      | 17,000,000   | SPOT CURRENCY TRANSACTION - BUY<br>BUY NZD SELL USD<br>SPOT RATE : 0.595000000<br>TRADE 7/01/03 VALUE 7/03/03<br>N ZEALAND DOLLAR<br>U S DOLLAR                                      | - 10,115,000.00 |
| Jul 3           | Write Option | - 35,000,000 | AUD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>DEC 16, 2003 @ .67<br>KNOCK IN @.6550<br>WRITTEN FX OPTION<br>PUT 35,000,000.00 AUD<br>CALL 23,450,000.00 USD<br>TRADE DATE 07/01/03 | 639,341.00      |
| Jul 3           | Purchase Opt | 35,000,000   | AUD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>DEC 16, 2003 @ .6775<br>PURCHASED FX OPTION<br>CALL 35,000,000.00 AUD<br>PUT 23,712,500.00 USD<br>TRADE DATE 07/01/03                | - 501,851.00    |