

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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Trade Date	Estimated Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
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Pending continued

Jul 31	Aug 4	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION SEP 15, 2003 @ 1.1	USD	- 45,000,000	0.56	277,200.00		
Jul 31	Aug 4	Purchase Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 02, 2003 @ 1.11	USD	45,000,000	1.20	- 599,400.00		
Jul 31	Aug 4	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 02, 2003 @ 1.09	USD	- 45,000,000	0.55	269,775.00		

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Revaluation Rate	Contracted/ Base Amount USD	Revalued Amount USD	Realized Gain/Loss USD
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Settled Foreign Exchange ContractsSPECULATIVE**AUSTRALIA DOLLAR - U S DOLLAR**

May 1 03	Jul 10 03	AUD	20,000,000.00	USD	- 12,384,312.69	0.619216	1.523600	- 12,384,312.69	13,126,804.93	742,492.24
May 8 03	Jul 10 03	AUD	20,000,000.00	USD	- 12,619,445.26	0.630972	1.523600	- 12,619,445.26	13,126,804.93	507,359.67
Jun 4 03	Jul 10 03	AUD	- 40,000,000.00	USD	26,043,920.65	0.651098	1.523600	26,043,920.65	- 26,253,609.87	- 209,689.22
Jun 25 03	Jul 28 03	AUD	- 20,000,000.00	USD	13,294,000.00	0.664700	1.502750	13,294,000.00	- 13,308,933.62	- 14,933.62
Jul 8 03	Jul 28 03	AUD	20,000,000.00	USD	- 13,218,000.00	0.660900	1.502750	- 13,218,000.00	13,308,933.62	90,933.62

CANADIAN DOLLAR - U S DOLLAR

Apr 30 03	Jul 10 03	CAD	14,510,000.00	USD	- 9,963,835.80	1.456267	1.384450	- 9,963,835.80	10,480,696.30	516,860.50
May 1 03	Jul 10 03	CAD	- 14,510,000.00	USD	10,060,311.42	1.442301	1.384450	10,060,311.42	- 10,480,696.30	- 420,384.88
May 5 03	Jul 10 03	CAD	14,510,000.00	USD	- 10,076,439.33	1.439993	1.384450	- 10,076,439.33	10,480,696.30	404,256.97
May 5 03	Jul 10 03	CAD	- 14,510,000.00	USD	10,075,632.97	1.440108	1.384450	10,075,632.97	- 10,480,696.30	- 405,063.33

EURO CURRENCY - U S DOLLAR

Jun 25 03	Jul 2 03	EUR	5,000,000.00	USD	- 5,760,000.00	1.152000	1.151676	- 5,760,000.00	5,758,378.44	- 1,621.56
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