

06 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
June 01, 2003 - June 30, 2003

Page 19 of 51

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jun 4	Jun 4	Expired Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 27, 2004 @ .57 KNOCK OUT @ .5825 Issued in USD	NZD	20,000,000		0.00	192,660.00	192,660.00 S
Jun 5	Jun 9	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION SEP 17, 2003 @ 1.045	USD	9,569,377.99		- 10,000.00	227,335.00	217,335.00 S
Jun 5	Jun 9	Write Option	MXN PUT USD CALL FX EUROPEAN STYLE OPTION MAR 05, 2004 @ 10.6 KNOCK OUT @ 10.4	USD	- 78,440,000	2.09	154,300.00		
Jun 5	Jun 9	Buy-Back Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2004 @ 7.5 KNOCK OUT @ 7.03	USD	43,500,000		- 704,700.00	225,620.00	- 479,080.00 S
Jun 5	Jun 10	Purchase	3 MONTH FX BULLISH AUD DEPOSIT 100% PRINCIPAL PROTECTION IN AUD JP MORGAN CHASE LONDON MATURITY DATE 09/08/2003	AUD	20,000,000	100.00	- 20,000,000.00		128,963.83 S
Jun 6	Jun 10	Purchase	6 MONTH FX BULLISH AUD DEPOSIT 100% PRINCIPAL PROTECTION IN AUD JP MORGAN CHASE LONDON MATURITY DATE 12/8/2003	AUD	20,000,000	100.00	- 20,000,000.00		128,963.83 S
Jun 10	Jun 12	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 06, 2003 @ 1.04	USD	5,000,000		- 5,000.00	92,292.00	87,292.00 S
Jun 10	Jun 10	Expired Opt	NOK CALL USD PUT FX EUROPEAN STYLE OPTION JUN 10, 2003 @ 7.	USD	35,875,000		0.00	41,000.00	41,000.00 S

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030676

SDNY_GM_00299874

EFTA01505694