

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

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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jun 11	Jun 12	Purchase	3 MONTH FX BULLISH MXN DEPOSIT 100% PRINCIPAL PROTECTED IN MXN DOLLARS JP MORGAN CHASE LONDON MATURITY DATE 9/10/2003	MXN	107,250,000	100.00	- 107,250,000.00		
Jun 12	Jun 17	Buy-Back Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2004 @ 7.5 KNOCK OUT @ 7.03	USD	26,250,000		- 372,750.00	136,150.00	- 236,600.00 S
Jun 12	Jun 12	Expired Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ 8.3 KNOCK OUT @ 7.80 Issued in USD	ZAR	49,800,000		0.00	228,000.00	228,000.00 S
Jun 16	Jun 16	Expired Opt	CHF PUT USD CALL FX EUROPEAN STYLE OPTION JUN 13, 2003 @ 1.355	USD	23,712,500		0.00	307,927.00	307,927.00 S
Jun 16	Jun 16	Expired Opt	EUR PUT GBP CALL FX EUROPEAN STYLE OPTION JUN 13, 2003 @ .68	USD	- 40,000,000		0.00	- 272,664.00	- 272,664.00 S
Jun 18	Jun 18	Expired Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 27, 2004 @ .57 KNOCK OUT @ .585 Issued in USD	NZD	10,000,000		0.00	98,610.00	98,610.00 S
Jun 18	Jun 18	Expired Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 27, 2004 @ .57 KNOCK OUT @ .5865 Issued in USD	NZD	10,000,000		0.00	117,420.00	117,420.00 S
Jun 24	Jun 26	Buy-Back Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2004 @ 7.5 KNOCK OUT @ 7.03	USD	15,000,000		- 205,000.00	77,800.00	- 127,200.00 S

Confidential Treatment Requested by JPMorgan
Chase
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