

06 | 2003

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

Page 21 of 51

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jun 25	Jun 27	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION MAR 25, 2004 @ .67 KNOCK OUT @ .68	USD	- 20,000,000	1.84	246,426.00		
Jun 25	Jun 27	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 16, 2003 @ 1.048 EUR BINARY ONE-TOUCH	USD	562,977.10		- 64,900.00	300,000.00	235,100.00 S
Jun 25	Jun 27	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.145	USD	- 15,000,000	2.25	386,438.00		
Jun 25	Jun 27	Buy-Back Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2004 @ 7.5 KNOCK OUT @ 7.03	USD	15,000,000		- 183,000.00	77,800.00	- 105,200.00 S
Jun 27	Jun 27	Expired Opt	MXN PUT USD CALL FX EUROPEAN STYLE OPTION MAR 05, 2004 @ 10.6 KNOCK OUT @ 10.4 Issued in USD	MXN	78,440,000		0.00	154,300.00	154,300.00 S

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Pending									
	Jul 2	Expired Opt	JPY CALL USD PUT FX EUROPEAN STYLE OPTION JUL 02, 2003 @ 110.	USD	-2,200,000,000	0.00	0.00	165,000.00	- 165,000.00 S
Jun 30	Jul 2	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION MAR 31, 2004 @ 1.15 KNOCK OUT @ 1.175	USD	- 11,739,130.43	1.65	222,750.00		

Confidential Treatment Requested by JPMorgan
Chase
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