

01 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: C [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
January 01, 2003 - January 31, 2003

Page 17 of 39

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jan 7	Jan 9	Write Option	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION JAN 08, 2003 @ 8.595	USD	- 60,165,000	0.30	21,000.00		
Jan 8	Jan 8	Expired Opt	CHF PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 1.4325	USD	7,162,500		0.00	41,100.00	41,100.00 S
Jan 8	Jan 8	Expired Opt	GBP PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 1.595	USD	5,000,000		0.00	43,863.00	43,863.00 S
Jan 8	Jan 10	Write Option	NOK CALL USD PUT FX EUROPEAN STYLE OPTION JAN 15, 2003 @ 6.9	USD	- 172,500,000	0.37	92,500.00		
Jan 8	Jan 8	Expired Opt	SEK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 8.85	USD	44,250,000		0.00	47,000.00	47,000.00 S
Jan 8	Jan 10	Buy-Back Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION JAN 08, 2003 @ 8.595	USD	60,165,000		- 44,520.00	21,000.00	- 23,520.00 S
Jan 13	Jan 15	Purchase Opt	NOK CALL USD PUT FX EUROPEAN STYLE OPTION JUL 11, 2003 @ 6.75	USD	67,500,000	1.46	- 146,000.00		
Jan 13	Jan 15	Write Option	NOK PUT USD CALL FX EUROPEAN STYLE OPTION JUL 11, 2003 @ 6.93 KNOCK-OUT @ 6.82	USD	- 69,300,000	1.68	168,000.00		
Jan 13	Jan 15	Purchase Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION JUL 11, 2003 @ .55	USD	30,000,000	1.87	- 308,550.00		
Jan 13	Jan 15	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 11, 2003 @ .54 KNOCK-OUT @ .56	USD	- 30,000,000	2.73	442,260.00		

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030514

SDNY_GM_00299712
EFTA01505532