

07 | 2003

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

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Description Cusip	Counter Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
<b>Foreign Exchange</b> continued									
ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2004 @ 7.5 KNOCK OUT @ 7.03 XZARPA-AF-Z	ZAR	- 12,750,000	USD	- 1,700,000.00	USD	- 66,130.00	- 66,130.00	- 85,877.24	- 19,747.24
JPY PUT USD CALL FX EUROPEAN STYLE OPTION FEB 13, 2004 @ 116 KNOCK OUT @ 112 XJPYPA-JD-Z	JPY	- 1,160,000,000	USD	- 10,000,000.00	USD	- 162,750.00	- 162,750.00	- 419,908.40	- 257,158.40
JPY PUT USD CALL FX EUROPEAN STYLE OPTION FEB 17, 2004 @ 116 KNOCK OUT @ 113 XJPYPA-JH-Z	JPY	- 1,218,000,000	USD	- 10,500,000.00	USD	- 139,104.00	- 139,104.00	- 429,917.46	- 290,813.46
NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 03, 2004 @ 6.85 KNOCK IN FX OPTION TRIGGERED @ 7.00 KNOCK OUT @ 6.65 XNOKPA-EE-Z	NOK	- 68,500,000	USD	- 10,000,000.00	USD	- 200,090.00	- 200,090.00	- 714,420.75	- 514,330.75
EUR PUT USD CALL FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.145 XEURPA-JS-Z	EUR	- 15,000,000	USD	- 17,175,000.00	USD	- 386,438.00	- 386,438.00	- 610,112.85	- 223,674.85
EUR PUT USD CALL FX EUROPEAN STYLE OPTION MAR 31, 2004 @ 1.15 KNOCK OUT @ 1.175 XEURPA-JV-Z	EUR	- 11,739,130.43	USD	- 13,499,999.99	USD	- 222,750.00	- 222,750.00	- 494,103.52	- 271,353.52

Confidential Treatment Requested by JPMorgan  
Chase  
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