

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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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jul 2	Jul 2	Expired Opt	AUD PUT USD CALL FX EUROPEAN STYLE OPTION MAR 25, 2004 @ .67 KNOCK OUT @ .68 Issued in USD	AUD	20,000,000		0.00	246,426.00	246,426.00 S
Jul 2	Jul 2	Expired Opt	JPY CALL USD PUT FX EUROPEAN STYLE OPTION JUL 02, 2003 @ 110.	USD	-2,200,000,000		0.00	- 165,000.00	- 165,000.00 S
Jul 7	Jul 9	Sell Option	AUD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 16, 2003 @ .6775	USD	- 35,000,000	488,931.00		- 501,851.00	- 12,920.00 S
Jul 7	Jul 9	Buy-Back Opt	CHF PUT USD CALL FX EUROPEAN STYLE OPTION OCT 06, 2003 @ 1.42	USD	6,975,000	- 36,236.00		91,092.00	54,856.00 S
Jul 7	Jul 9	Buy-Back Opt	EUR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 1.175	USD	14,000,000	- 105,345.00		200,690.00	95,345.00 S
Jul 7	Jul 9	Buy-Back Opt	MXN PUT USD CALL FX EUROPEAN STYLE OPTION SEP 08, 2003 @ 11.3	USD	113,000,000	- 45,600.00		487,000.00	441,400.00 S
Jul 7	Jul 9	Buy-Back Opt	NOK PUT USD CALL FX EUROPEAN STYLE OPTION JUL 14, 2003 @ 7.33	USD	73,300,000	- 56,900.00		227,000.00	170,100.00 S
Jul 7	Jul 9	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION DEC 23, 2003 @ .5515 KNOCK IN @ .5200	USD	10,000,000	- 41,509.00		278,298.00	236,789.00 S
Jul 7	Jul 9	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 06, 2003 @ .56 KNOCK IN @ .53	USD	20,000,000	- 74,848.00		319,200.00	244,352.00 S

Confidential Treatment Requested by JPMorgan
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