

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

Page 22 of 64

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jul 8	Jul 10	Write Option	GBP PUT USD CALL FX EUROPEAN STYLE OPTION NOV 06, 2003 @ 1.625 KNOCK IN @ 1.6150	USD	- 8,000,000	1.90	247,000.00		
Jul 11	Jul 11	Expired Opt	NOK CALL USD PUT FX EUROPEAN STYLE OPTION JUL 11, 2003 @ 6.75	USD	- 67,500,000		0.00	- 146,000.00	- 146,000.00 S
Jul 15	Jul 17	Purchase Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 15, 2003 @ 1.05	USD	84,000,000	0.32	- 282,240.00		
Jul 15	Jul 17	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 01, 2003 @ .5875 KNOCK IN TRIGGERED @.5775	USD	20,000,000		- 381,875.00	213,850.00	- 168,025.00 S
Jul 15	Jul 17	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 03, 2003 @ .58	USD	- 20,000,000	2.90	336,400.00		
Jul 16	Jul 18	Purchase Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION NOV 14, 2003 @ 1.1	USD	50,000,000	1.59	- 874,500.00		
Jul 16	Jul 18	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION NOV 14, 2003 @ 1.08	USD	- 50,000,000	0.92	496,800.00		
Jul 23	Jul 25	Sell Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 15, 2003 @ 1.05	USD	- 84,000,000		56,976.00	- 282,240.00	- 225,264.00 S
Jul 23	Jul 25	Sell Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION NOV 14, 2003 @ 1.1	USD	- 50,000,000		429,850.00	- 874,500.00	- 444,650.00 S
Jul 24	Jul 29	Buy-Back Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ .605	USD	20,000,000		- 66,550.00	122,210.00	55,660.00 S

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030975

SDNY_GM_00300173
EFTA01505990