

07 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
July 01, 2004 - July 31, 2004

Page 22 of 65

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jul 9	Jul 9	Expired Opt	HUF PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2004 @ 215. KNOCK IN @ 225 KNOCK OUT @ 202 Issued in USD	HUF	2,580,000,000		0.00	451,200.00	451,200.00 S
Jul 9	Jul 13	Write Option	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION AUG 11, 2004 @ 6.16 KNOCK IN @ 6.20 KNOCK OUT @ 5.95	USD	- 61,600,000	1.25	125,000.00		
Jul 16	Jul 20	Buy-Back Opt	GBP PUT USD CALL FX EUROPEAN STYLE OPTION AUG 20, 2004 @ 1.875 KNOCK IN TRIGGERED @ 1.8375	USD	5,750,000.66		- 143,391.00	349,312.54	205,921.54 S
Jul 16	Jul 16	Expired Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION AUG 11, 2004 @ 6.16 KNOCK IN @ 6.20 KNOCK OUT @ 5.95 Issued in USD	ZAR	61,600,000		0.00	125,000.00	125,000.00 S
Jul 19	Jul 21	Buy-Back Opt	HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 212. KNOCK IN @ 220	USD	636,000,000		- 29,700.00	159,000.00	129,300.00 S
Jul 20	Jul 22	Sell Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.25 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03	USD	- 5,000,000		87,500.00	- 49,186.20	38,313.80 S

Confidential Treatment Requested by JPMorgan
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