

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

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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 6	Jul 8	Buy-Back Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .64 KNOCK IN TRIGGERED @ .6515	USD	10,000,000		- 221,440.00	136,960.00	- 84,480.00 S
Jul 6	Jul 8	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .65 KNOCK IN TRIGGERED @ .635 KNOCK OUT @ .68	USD	- 10,000,000	3.76	244,400.00		
Jul 7	Jul 9	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 08, 2004 @ .7225	USD	- 10,000,000	0.297	21,494.00		
Jul 8	Jul 12	Buy-Back Opt	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .69 KNOCK IN @ .67	USD	4,000,000		- 38,088.00	91,908.00	53,820.00 S
Jul 8	Jul 12	FX Option Assi	AUD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 08, 2004 @ .7225	USD	10,000,000		0.00	21,494.00	21,494.00 S
Jul 8	Jul 12	Buy-Back Opt	HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 211. KNOCK IN @ 220	USD	1,002,250,000		- 72,200.00	277,875.00	205,675.00 S
Jul 8	Jul 12	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION APR 04, 2005 @ .64 KNOCK OUT @ .6635	USD	15,000,000		- 134,400.00	233,280.00	98,880.00 S
Jul 8	Jul 12	FX Opt Asgn'D	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION BUY AUD SELL USD	USD	10,000,000	1.384	- 7,225,000.00	7,225,000.00	

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