

07 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002

JPMorgan Private Bank
Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
July 01, 2004 - July 31, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 12	FX Option Assignment	10,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 08, 2004 @ .7225 WRITTEN FX OPTION ASSIGNED CALL 10,000,000.00 AUD PUT 7,225,000.00 USD TRADE DATE 07/08/04	
Jul 12	FX Opt Asgn'D	10,000,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION BUY AUD SELL USD TRADE 7/08/04 VALUE 7/12/04	- 7,225,000.00
Jul 13	Write Option	- 61,600,000	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION AUG 11, 2004 @ 6.16 KNOCK IN @ 6.20 KNOCK OUT @ 5.95 WRITTEN FX OPTION PUT 61,600,000.00 ZAR CALL 10,000,000.00 USD TRADE DATE 07/09/04	125,000.00
Jul 13	Purchase	125,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 125,000.00
Jul 14	Fwd FX Ctrct	- 20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.627500000 TRADE 6/10/04 VALUE 7/14/04	12,550,000.00
Jul 14	Fwd FX Ctrct	- 13,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.692600000 TRADE 6/10/04 VALUE 7/14/04	9,003,800.00

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Chase
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