

08

2004

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
August 01, 2004 - August 31, 2004

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## Options

Description Cusip	Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
<b>Foreign Exchange</b>								
JPY PUT USD CALL FX EUROPEAN STYLE OPTION NOV 04, 2004 @ 111. KNOCK IN TRIGGERED @ 112.5 KNOCK OUT @ 106.25 XJPYPA-JW-Z	JPY -1,110,000,000	USD	- 10,000,000.00	USD	- 138,000.00	- 138,000.00	- 85,303.50	52,696.50
EUR PUT USD CALL FX EUROPEAN STYLE OPTION DEC 06, 2004 @ 1.1 XEURPA-OP-Z	EUR 20,000,000	USD	22,000,000.00	USD	96,800.00	96,800.00	20,064.00	- 76,736.00
AUD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .69 KNOCK IN TRIGGERED @ .7250 KNOCK OUT @ .65 XAUDCA-CD-Z	AUD - 5,000,000	USD	- 3,450,000.00	USD	- 62,445.00	- 62,445.00	- 115,550.00	- 53,105.00
EUR CALL CHF PUT FX EUROPEAN STYLE OPTION FEB 09, 2005 @ 1.5395 KNOCK IN @ 1.5525 KNOCK OUT @ 1.5045 XEURCA-XL-Z	EUR - 23,000,000	CHF	- 35,408,500.00	USD	- 169,326.00	- 169,326.00	- 160,941.03	8,384.97
EUR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2005 @ 1.22 KNOCK IN @ 1.195 XEURPA-PD-Z	EUR - 22,000,000	USD	- 26,840,000.00	USD	- 665,632.00	- 665,632.00	- 795,219.92	- 129,587.92

Confidential Treatment Requested by JPMorgan  
Chase  
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