

05 | 2004

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

Page 22 of 78

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
May 7	May 11	Buy-Back Opt	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 25, 2004 @ .7275 KNOCK IN TRIGGERED @ .72 KNOCK OUT @ .7625	USD	10,000,000		- 439,410.00	246,623.00	- 192,787.00 S
May 7	May 11	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 10, 2004 @ .71 KNOCK IN @ .699 KNOCK OUT @ .74	USD	- 15,000,000	4.04	430,260.00		
May 7	May 11	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 13, 2004 @ .63 KNOCK IN @ .60	USD	10,000,000		- 319,410.00	181,440.00	- 137,970.00 S
May 7	May 11	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 10, 2004 @ .615 KNOCK IN TRIGGERED @ .60 KNOCK OUT @ .642	USD	- 15,000,000	3.15	290,588.00		
May 10	May 12	Sell Option	EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.55	USD	- 6,667,000		92,513.00	- 90,724.60	1,788.40 S
May 10	May 12	Buy-Back Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 03, 2004 @ 7. KNOCK IN @ 7.15	USD	35,000,000		- 159,000.00	123,000.00	- 36,000.00 S
May 10	May 12	Purchase	3 MONTH NZD BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN NZD JPMORGAN CHASE LONDON MATURITY DATE 8/10/2004	NZD	10,000,000	100.00	- 10,000,000.00		

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00032073

SDNY_GM_00301271
EFTA01507083