

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

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Trade Activity

Realized Gain/Loss Summary

	Amount USD
Short Term Gain/Loss	- 68,303.82
Long Term Gain/Loss	0.00

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss

Capital gains and losses on sales with missing or incomplete tax cost are identified with N/A.

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled									
May 3	May 5	Buy-Back Opt	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 20, 2004 @ 1.24 KNOCK IN @ 1.26	USD	5,625,000		- 51,615.00	134,618.00	83,003.00 S
May 3	May 5	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ 1.2 KNOCK IN TRIGGERED @ 1.1885	USD	5,500,000		- 238,260.00	198,660.00	- 39,600.00 S
May 3	May 5	Buy-Back Opt	GBP CALL USD PUT FX EUROPEAN STYLE OPTION MAY 24, 2004 @ 1.85 KNOCK IN @ 1.87	USD	2,200,000		- 3,398.00	45,584.00	42,186.00 S
May 4	May 6	Buy-Back Opt	GBP PUT USD CALL FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.78 KNOCK IN TRIGGERED @ 1.76	USD	5,000,000		- 121,930.00	167,320.00	45,390.00 S

Confidential Treatment Requested by JPMorgan
 Chase
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