

07 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002 JPMorgan Private BankAccount Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INCAsset 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 8	Spot FX	- 4,943.42	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.231600000 TRADE 7/06/04 VALUE 7/08/04 U S DOLLAR EURO PRINCIPAL CURRENCY	6,088.32
Jul 8	Write Option	- 10,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .65 KNOCK IN TRIGGERED @ .635 KNOCK OUT @ .68 WRITTEN FX OPTION PUT 10,000,000.00 NZD CALL 6,500,000.00 USD TRADE DATE 07/06/04	244,400.00
Jul 8	Buy-Back Opt	10,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .64 KNOCK IN TRIGGERED @ .6515 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/06/04	- 221,440.00
Jul 8	Purchase	214,252.77	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 214,252.77
Jul 9	Write Option	- 10,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 08, 2004 @ .7225 WRITTEN FX OPTION PUT 10,000,000.00 AUD CALL 7,225,000.00 USD TRADE DATE 07/07/04	21,494.00

Confidential Treatment Requested by JPMorgan
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