

07 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
July 01, 2004 - July 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
Foreign Exchange								
HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 212. KNOCK IN @ 220 XHUFPA-AJ-Z	HUF -1,060,000,000	USD	- 5,000,000.00	USD	- 265,000.00	- 265,000.00	- 59,635.60	205,364.40
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	- 179,464.80	- 41,464.80
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	55,612.40	- 41,187.60
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	- 101,026.20	- 38,581.20
AUD PUT USD CALL FX EUROPEAN STYLE OPTION APR 04, 2005 @ .7075 KNOCK OUT @ .7365 XAUDPA-DS-Z	AUD - 20,000,000	USD	- 14,150,000.00	USD	- 458,460.00	- 458,460.00	- 649,078.00	- 190,618.00

Confidential Treatment Requested by JPMorgan
Chase
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