

07 | 2004

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

Page 20 of 65

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jul 2	Jul 6	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION APR 04, 2005 @ .7075 KNOCK OUT @ .7365	USD	- 20,000,000	3.24	458,460.00		
Jul 2	Jul 6	Sell Option	CHF CALL USD PUT FX EUROPEAN STYLE OPTION OCT 29, 2004 @ 1.26 KNOCK OUT @ 1.23 KNOCK OUT @ 1.31 BARRIER EXP 7/14/04	USD	- 11,340,000		57,600.00	- 157,500.00	- 99,900.00 S
Jul 2	Jul 2	Expired Opt	CHF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 30, 2004 @ 1.27 KNOCK IN @ 1.29 KNOCK OUT @ 1.2360 Issued in USD	CHF	19,050,000		0.00	181,500.00	181,500.00 S
Jul 2	Jul 6	Buy-Back Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN TRIGGERED @ .6450	USD	10,000,000		- 286,875.00	163,750.00	- 123,125.00 S
Jul 2	Jul 6	Buy-Back Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN TRIGGERED @ .6450	USD	2,000,000		- 57,375.00	36,250.00	- 21,125.00 S
Jul 2	Jul 6	Buy-Back Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .64 KNOCK IN TRIGGERED @ .6515	USD	10,000,000		- 210,560.00	136,960.00	- 73,600.00 S
Jul 2	Jul 6	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION APR 04, 2005 @ .64 KNOCK OUT @ .6635	USD	- 15,000,000	2.43	233,280.00		

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00032436

SDNY_GM_00301634

EFTA01507400