

01 | 2004

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

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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jan 9	Jan 13	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .675 KNOCK IN @ .6685 KNOCK OUT @ .7020	USD	- 10,000,000	2.79	188,325.00		
Jan 12	Jan 14	Sell Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.25 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03	USD	- 5,000,000		286,250.00	- 49,186.20	237,063.80 S
Jan 14	Jan 16	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 14, 2004 @ .765 KNOCK IN @ .75 KNOCK OUT @ .7975	USD	- 16,666,666.66	2.38	303,450.00		
Jan 14	Jan 16	Write Option	GBP PUT USD CALL FX EUROPEAN STYLE OPTION JUL 16, 2004 @ 1.83 KNOCK IN @ 1.8165 KNOCK OUT @ 1.8793	USD	- 12,500,000	1.94	443,775.00		
Jan 15	Jan 20	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 18, 2004 @ .7725 KNOCK IN @ .7525 KNOCK OUT @ .7973	USD	- 22,471,910.67	3.02	524,258.00		
Jan 15	Jan 20	Sell Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.25 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03	USD	- 5,000,000		230,313.00	- 49,186.20	181,126.80 S
Jan 15	Jan 20	Write Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.28	USD	- 18,000,000	2.64	608,256.00		

Confidential Treatment Requested by JPMorgan
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