

01 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
January 01, 2004 - January 31, 2004

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Australia Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jan 22	Expired Opt	6,750,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 19, 2004 @ .73 KNOCK IN @ .7200 KNOCK OUT @ .7775 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			
Jan 27	Fwd FX Ctrct	- 6,936,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.693600000 TRADE 10/23/03 VALUE 1/27/04		10,000,000.00	7,775,142.86
Jan 27	Fwd FX Ctrct	7,139,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.713900000 TRADE 11/24/03 VALUE 1/27/04		- 10,000,000.00	- 7,775,142.86
Jan 27	Fwd FX Ctrct	7,624,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.762400000 TRADE 1/16/04 VALUE 1/27/04		- 10,000,000.00	- 7,775,142.86
Jan 27	Fwd FX Ctrct	- 7,688,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.768800000 TRADE 1/20/04 VALUE 1/27/04		10,000,000.00	7,775,142.86
Jan 30	Redemption	- 10,000,000	3 MONTH AUD BULLISH FX DEPOSIT -AUD 100% PRINCIPAL PROTECTED IN AUD JP MORGAN CHASE LONDON 1/28/2004 TO REDEMPTION	466,148.95	10,000,000.00	7,519,148.95

Confidential Treatment Requested by JPMorgan
Chase
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