

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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**U S Dollar Activity by Date**

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jan 21	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.277300000 TRADE 1/12/04 VALUE 1/21/04	- 12,773,000.00
Jan 21	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.276800000 TRADE 1/13/04 VALUE 1/21/04	6,384,000.00
Jan 21	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.274300000 TRADE 1/13/04 VALUE 1/21/04	6,371,500.00
Jan 21	Write Option	- 15,500,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 19, 2004 @ .63 KNOCK IN @ .6200 KNOCK OUT @ .6775 WRITTEN FX OPTION PUT 15,500,000.00 NZD CALL 9,765,000.00 USD TRADED ON 1/19/04 TRADE DATE 01/20/04	221,666.00
Jan 21	Write Option	- 6,750,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 19, 2004 @ .73 KNOCK IN @ .7200 KNOCK OUT @ .7775 WRITTEN FX OPTION PUT 6,750,000.00 AUD CALL 4,927,500.00 USD TRADED ON 1/19/04 TRADE DATE 01/20/04	101,507.00

Confidential Treatment Requested by JPMorgan  
Chase  
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