

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 27	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.666900000 TRADE 1/20/04 VALUE 1/27/04	- 6,669,000.00
Jan 27	Sale	- 36,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	36,000.00
Jan 30	Write Option	- 25,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ 1.22 KNOCK IN @ 1.202 WRITTEN FX OPTION PUT 25,000,000.00 EUR CALL 30,500,000.00 USD TRADE DATE 01/28/04	857,050.00
Jan 30	Write Option	- 37,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ .76 KNOCK IN @ .7475 WRITTEN FX OPTION PUT 37,000,000.00 AUD CALL 28,120,000.00 USD TRADE DATE 01/28/04	1,262,588.00
Jan 30	Write Option	- 39,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ .66 KNOCK IN @ .6475 WRITTEN FX OPTION PUT 39,000,000.00 NZD CALL 25,740,000.00 USD TRADE DATE 01/28/04	1,132,560.00

Confidential Treatment Requested by JPMorgan
Chase
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