

04 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
April 01, 2004 - April 30, 2004

Page 72 of 82

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Apr 26	FX Option Assignment	5,200,000	GBP PUT USD CALL FX EUROPEAN STYLE OPTION APR 22, 2004 @ 1.84 KNOCK IN TRIGGERED @ 1.8250 WRITTEN FX OPTION ASSIGNED CALL 5,200,000.00 GBP PUT 9,568,000.00 USD TRADE DATE 04/22/04	
Apr 26	FX Opt Asgn'D	5,200,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION BUY GBP SELL USD TRADE 4/22/04 VALUE 4/26/04	- 9,568,000.00
Apr 26	Write Option	- 10,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 21, 2004 @ .625 KNOCK IN @ .6090 KNOCK OUT @ .6500 WRITTEN FX OPTION PUT 10,000,000.00 NZD CALL 6,250,000.00 USD TRADE DATE 04/22/04	191,875.00
Apr 26	Sale	- 141,965	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	141,965.00
Apr 26	Spot FX	- 5,200,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.775800000 TRADE 4/22/04 VALUE 4/26/04 U S DOLLAR POUND STERLING	9,234,160.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031959

SDNY_GM_00301157
EFTA01506970