

05 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
May 01, 2004 - May 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									
May 4	May 10	Purchase	3 MONTH MXN FX DEPOSIT 100% PRINCIPAL PROTECTED IN USD JP MORGAN CHASE LONDON 8/5/2004	MXN	110,500,000	100.00	- 110,500,000.00		
May 5	May 10	Purchase	3 MONTH FX EUR FX DEPOSIT 100% PRINCIPAL PROTECTED IN EUROS JPMORGAN CHASE LONDON AUG 4 2004	EUR	15,000,000	100.00	- 15,000,000.00		0.06 S
May 6	May 10	Buy-Back Opt	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 14, 2004 @ .73 KNOCK IN TRIGGERED @ .71 KNOCK OUT @ .7695	USD	14,000,000		- 432,306.00	347,480.00	- 84,826.00 S
May 6	May 10	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 21, 2004 @ .625 KNOCK IN @ .6090 KNOCK OUT @ .6500	USD	10,000,000		- 166,875.00	191,875.00	25,000.00 S
May 6	May 10	Buy-Back Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 03, 2004 @ 7. KNOCK IN @ 7.15	USD	35,000,000		- 121,000.00	123,000.00	2,000.00 S
May 7	May 10	Buy-Back Opt	TURKISH LIRA KNOCK IN PUT OPTION 10,000,000 USD ORIGINAL NOTIONAL 14 TRILLION TRL ORIGINAL NOTIONAL MAY 14 2004 @ 1,400,000 KNOCK IN TRIGGERED @ 1,420,000	USD	2,500,000		- 215,000.00	41,250.00	- 173,750.00 S
May 7	May 10	Buy-Back Opt	TURKISH LIRA KNOCK IN PUT OPTION 10,000,000 USD ORIGINAL NOTIONAL 14 TRILLION TRL ORIGINAL NOTIONAL MAY 14 2004 @ 1,400,000 KNOCK IN TRIGGERED @ 1,420,000	USD	2,500,000		- 148,750.00	41,250.00	- 107,500.00 S

Confidential Treatment Requested by JPMorgan
Chase
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