

05 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset 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 25	May 27	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 10, 2004 @ .615 KNOCK IN TRIGGERED @ .60 KNOCK OUT @ .642	USD	5,000,000		- 103,013.00	96,862.67	- 6,150.33 S
May 25	May 27	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 19, 2004 @ .61 KNOCK IN @ .58	USD	15,000,000		- 325,740.00	364,170.00	38,430.00 S
May 25	May 27	Sale	3 MONTH FX EUR FX DEPOSIT 100% PRINCIPAL PROTECTED IN EUROS JPMORGAN CHASE LONDON AUG 4 2004	EUR	- 15,000,000		14,941,124.64	- 15,000,000.00	148,395.93 S
May 26	May 28	Sale	3 MONTH MXN FX DEPOSIT 100% PRINCIPAL PROTECTED IN USD JP MORGAN CHASE LONDON 8/5/2004	MXN	- 110,500,000		110,118,880.77	- 110,500,000.00	- 38,709.94 S

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Pending									
May 12	Jun 14	Dispose FX Contract	USD SELL HUF FORWARD CONTRACT FX RATE 215.5600000 TRADE 05/12/04 VALUE 06/14/04	USD	6,478,242.71	0.00	0.00		
May 17	Jun 14	Dispose FX Contract	USD SELL HUF FORWARD CONTRACT FX RATE 213.4600000 TRADE 05/17/04 VALUE 06/14/04	USD	1,394,968.61	0.00	0.00		
May 27	Jun 1	Sale	3 MONTH NZD BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN NZD JPMORGAN CHASE LONDON MATURITY DATE 8/10/2004	NZD	- 10,000,000	0.00	9,964,616.52	- 10,000,000.00	36,893.21 S

Confidential Treatment Requested by JPMorgan Chase
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