

06 | 2004

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
June 01, 2004 - June 30, 2004

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**U S Dollar Activity by Date**

continued

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Amount USD</i>
Jun 15	Fwd FX Ctrct	49,800,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 111.800000000 TRADE 5/27/04 VALUE 6/15/04	- 445,438.28
Jun 15	Expired Opt	10,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.215 EXPIRATION OF WRITTEN FX OPTION	
Jun 15	Expired Opt	10,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.1975 EXPIRATION OF WRITTEN FX OPTION	
Jun 15	Fwd FX Ctrct	13,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.695000000 TRADE 6/10/04 VALUE 6/15/04	- 9,035,000.00
Jun 15	Fwd FX Ctrct	518,050,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 109.500000000 TRADE 6/10/04 VALUE 6/15/04	- 4,731,050.23
Jun 15	Buy-Back Opt	5,000,000	AUD CALL USD PUT FX EUROPEAN STYLE OPTION JUN 16, 2004 @ .69 KNOCK IN TRIGGERED @ .71 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/10/04	- 53,044.00

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

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