

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
August 01, 2004 - August 31, 2004

Page 18 of 48

| Trade Date               | Settlement Date | Type         | Description  | Currency | Quantity      | Price/Unit | Market Cost/Proceeds | Tax Cost   | Realized Gain/Loss USD |
|--------------------------|-----------------|--------------|--|----------|---------------|------------|----------------------|------------|------------------------|
| <b>Settled</b> continued |                 |              |  |          |               |            |                      |            |                        |
| Aug 10                   | Aug 12          | Write Option | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>FEB 10, 2005 @ 1.22<br>KNOCK IN @ 1.195          | USD      | - 22,000,000  | 2.48       | 665,632.00           |            |                        |
| Aug 11                   | Aug 13          | Purchase Opt | JPY PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>FEB 09, 2005 @ 115.                              | USD      | 2,300,000,000 | 0.95       | - 190,000.00         |            |                        |
| Aug 12                   | Aug 16          | Write Option | ZAR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 14, 2004 @ 6.4<br>KNOCK IN @ 6.7             | USD      | - 46,080,000  | 2.70       | 194,400.00           |            |                        |
| Aug 17                   | Aug 19          | Buy-Back Opt | HUF PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>SEP 16, 2004 @ 212.<br>KNOCK IN @ 220            | USD      | 1,060,000,000 |            | - 17,500.00          | 265,000.00 | 247,500.00 S           |
| Aug 19                   | Aug 23          | Buy-Back Opt | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>NOV 22, 2004 @ .68<br>KNOCK IN TRIGGERED @ .6625 | USD      | 11,436,500    |            | - 318,850.00         | 322,738.03 | 3,888.03 S             |

| Trade Date                                | Settlement Date | Currency | Counter Amount  | Counter Currency | Counter Amount | Contract Rate | Revaluation Rate | Contracted/ Base Amount USD | Revalued Amount USD | Realized Gain/Loss USD |
|---|-----------------|----------|-----------------|------------------|----------------|---------------|------------------|-----------------------------|---------------------|------------------------|
| <b>Settled Foreign Exchange Contracts</b> |                 |          |                 |                  |                |               |                  |                             |                     |                        |
| <b>SPECULATIVE</b>                        |                 |          |                 |                  |                |               |                  |                             |                     |                        |
| <b>AUSTRALIA DOLLAR - U S DOLLAR</b>      |                 |          |                 |                  |                |               |                  |                             |                     |                        |
| Jul 9 04                                  | Aug 13 04       | AUD      | - 10,000,000.00 | USD              | 7,197,000.00   | 0.719700      | 1.395000         | 7,197,000.00                | - 7,168,458.78      | 28,541.22              |
| Aug 10 04                                 | Aug 13 04       | AUD      | 10,000,000.00   | USD              | - 7,170,000.00 | 0.717000      | 0.717000         | - 7,170,000.00              | 7,170,000.00        |                        |
| Aug 13 04                                 | Aug 17 04       | AUD      | 10,000,000.00   | USD              | - 7,080,000.00 | 0.708000      | 0.708000         | - 7,080,000.00              | 7,080,000.00        |                        |
| Aug 16 04                                 | Aug 17 04       | AUD      | - 10,000,000.00 | USD              | 7,175,000.00   | 0.717500      | 0.708000         | 7,175,000.00                | - 7,080,000.00      | 95,000.00              |
| Feb 20 04                                 | Aug 24 04       | AUD      | 7,500,000.00    | USD              | - 5,676,750.00 | 0.756900      | 1.413500         | - 5,676,750.00              | 5,305,978.06        | - 370,771.94           |

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00032499

SDNY\_GM\_00301697

EFTA01507454