

09

2004

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

 JPMorgan Private Bank

Account Number XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

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Trade Date	Estimated Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Pending									
Sep 29	Oct 1	Buy-Back Opt	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 14, 2004 @ 6.45	USD	41,925,000	0.00	- 70,200.00	58,500.00	- 11,700.00 S
Sep 30	Oct 4	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION APR 01, 2005 @ .715 KNOCK IN TRIGGERED @ .7193 BARRIER EXP 10/7/2004	USD	- 20,000,000	1.51	215,930.00		
Sep 30	Oct 4	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION MAR 31, 2005 @ .665 KNOCK IN TRIGGERED @ .67 BARRIER EXP 10/7/2004	USD	- 10,000,000	1.50	99,750.00		
Sep 30	Oct 4	Sale	6 MONTH CHF LINKED STRUCTURE 100% PRINCIPAL PROTECTED IN CHF JPMORGAN LONDON 12/6/2004	CHF	- 5,000,000	0.00	5,011,209.24	- 5,000,000.00	23,143.75 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
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Settled Foreign Exchange ContractsSPECULATIVE**AUSTRALIA DOLLAR - U S DOLLAR**

Jul 7 04	Sep 9 04	AUD	- 10,000,000.00	USD	7,166,000.00	0.716600	1.456771	7,166,000.00	- 6,864,499.24	301,500.76
Jul 8 04	Sep 9 04	AUD	10,000,000.00	USD	- 7,180,000.00	0.718000	1.456771	- 7,180,000.00	6,864,499.24	- 315,500.76
Jul 12 04	Sep 14 04	AUD	- 13,000,000.00	USD	9,361,300.00	0.720100	1.420556	9,361,300.00	- 9,151,349.59	209,950.41
Sep 10 04	Sep 14 04	AUD	13,000,000.00	USD	- 8,983,000.00	0.691000	0.691000	- 8,983,000.00	8,983,000.00	
SWISS FRANC - EURO CURRENCY										
Aug 16 04	Sep 14 04	CHF	22,953,000.00	EUR	- 15,000,000.00	1.530200	1.256700	18,264,502.26	- 18,422,256.54	- 157,754.28

Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00032662

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