

Account Number [REDACTED]  
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 |
|----------------|---------------------------|--------------|--|----------|--------------|------------|----------------------|-----------|------------------------|
| <b>Pending</b> |                           |              |  |          |              |            |                      |           |                        |
| Sep 29         | Oct 1                     | Buy-Back Opt | ZAR CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>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<br>FX EUROPEAN STYLE OPTION<br>APR 01, 2005 @ .715<br>KNOCK IN TRIGGERED @ .7193<br>BARRIER EXP 10/7/2004 | USD      | - 20,000,000 | 1.51       | 215,930.00           |           |                        |
| Sep 30         | Oct 4                     | Write Option | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>MAR 31, 2005 @ .665<br>KNOCK IN TRIGGERED @ .67<br>BARRIER EXP 10/7/2004   | USD      | - 10,000,000 | 1.50       | 99,750.00            |           |                        |
| Sep 30         | Oct 4                     | Sale         | 6 MONTH CHF LINKED STRUCTURE<br>100% PRINCIPAL PROTECTED IN CHF<br>JPMORGAN LONDON 12/6/2004                               | CHF      | - 5,000,000  | 0.00       | 0.00                 |           |                        |

| 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 |
|------------|-----------------|----------|----------------|------------------|----------------|---------------|------------------|-----------------------------|---------------------|------------------------|
|------------|-----------------|----------|----------------|------------------|----------------|---------------|------------------|-----------------------------|---------------------|------------------------|

**Settled Foreign Exchange Contracts**SPECULATIVE**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    |              |
| <b>SWISS FRANC - EURO CURRENCY</b> |           |     |                 |     |                 |          |          |                |                 |              |
| 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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