

01

2005

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
January 01, 2005 - January 31, 2005

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## Options

Description Cusip	Amount	Counter Currency	Counter Premium Amount Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
<b>Foreign Exchange</b>							
EUR CALL CHF PUT FX EUROPEAN STYLE OPTION FEB 09, 2005 @ 1.5395 KNOCK IN TRIGGERED @ 1.5525 KNOCK OUT @ 1.5045 XEURCA-XL-Z	EUR - 23,000,000	CHF	- 35,408,500.00	USD - 169,326.00	- 169,326.00	- 150,447.60	18,878.40
JPY PUT USD CALL FX EUROPEAN STYLE OPTION FEB 09, 2005 @ 115. XJPYPA-KB-Z	JPY 2,300,000,000	USD	20,000,000.00	USD 190,000.00	190,000.00	0.00	- 190,000.00
GBP PUT JPY CALL FX EUROPEAN STYLE OPTION JUL 14, 2005 @ 192. KNOCK IN @ 185 XGBPPA-IA-Z	GBP - 16,130,000	JPY	3,096,960,000.00	USD - 1,011,092.00	- 1,011,092.00	- 413,721.76	597,370.24
THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 36. XTHBCA-AC-Z	THB 2,700,000,000	USD	75,000,000.00	USD 405,000.00	405,000.00	243.00	- 404,757.00
THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 38. XTHBCA-AB-Z	THB 351,500,000	USD	9,250,000.00	USD 108,225.00	108,225.00	21,177.88	- 87,047.12
<b>Total Foreign Exchange</b>					<b>- 477,193.00</b>	<b>- 542,748.48</b>	<b>- 65,555.48</b>

Confidential Treatment Requested by JPMorgan  
Chase  
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