

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
February 01, 2005 - February 28, 2005

Page 10 of 30

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Feb 9	Feb 11		FX Opt Asgn'D SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION SELL EUR BUY CHF	USD	- 23,000,000	1.539	29,078,180.18	- 29,415,846.06	- 337,665.88 S
Feb 11	Feb 11	Expired Opt	JPY PUT USD CALL FX EUROPEAN STYLE OPTION FEB 09, 2005 @ 115.	USD	-2,300,000,000		0.00	- 190,000.00	- 190,000.00 S
Feb 24	Feb 24	Expired Opt	THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 38.	USD	- 351,500,000		0.00	- 108,225.00	- 108,225.00 S
Feb 24	Feb 24	Expired Opt	THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 36.	USD	-2,700,000,000		0.00	- 405,000.00	- 405,000.00 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
Settled Foreign Exchange Contracts										
<u>SPECULATIVE</u>										
AUSTRALIA DOLLAR - U S DOLLAR										
Oct 8 04	Feb 25 05	AUD	10,000,000.00	USD	- 7,187,338.35	0.718734	1.274291	- 7,187,338.35	7,847,501.08	660,162.73
Dec 22 04	Feb 25 05	AUD	- 10,000,000.00	USD	7,551,985.68	0.755199	1.274291	7,551,985.68	- 7,847,501.08	- 295,515.40
SWISS FRANC - EURO CURRENCY										
Feb 9 05	Feb 11 05	CHF	- 35,831,700.00	EUR	23,000,000.00	1.557900	1.217686	- 29,426,063.45	29,415,846.06	- 10,217.39
SWISS FRANC - U S DOLLAR										
Feb 9 05	Feb 11 05	CHF	423,200.00	USD	- 347,883.27	1.216500	1.216500	- 347,883.27	347,883.27	
POUND STERLING - U S DOLLAR										
Dec 8 04	Feb 25 05	GBP	15,000,000.00	USD	- 28,659,550.30	1.910637	1.915300	- 28,659,550.30	28,729,495.51	69,945.21
Dec 9 04	Feb 25 05	GBP	- 12,500,000.00	USD	23,870,472.06	1.909638	1.915300	23,870,472.06	- 23,941,246.26	- 70,774.20
Jan 28 05	Feb 25 05	GBP	- 2,500,000.00	USD	4,712,411.03	1.884964	1.915300	4,712,411.03	- 4,788,249.25	- 75,838.22
MEXICAN NEW PESO - U S DOLLAR										

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00033170

SDNY_GM_00302368

EFTA01508034