

01 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
January 01, 2004 - January 31, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jan 20	Write Option	- 22,471,910.67	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 18, 2004 @ .7725 KNOCK IN @ .7525 KNOCK OUT @ .7973 WRITTEN FX OPTION PUT 22,471,910.67 AUD CALL 17,359,551.00 USD TRADE DATE 01/15/04	524,258.00
Jan 20	Write Option	- 24,691,358.49	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 18, 2004 @ .6625 KNOCK IN @ .652 KNOCK OUT @ .6985 WRITTEN FX OPTION PUT 24,691,358.49 NZD CALL 16,358,025.00 USD TRADE DATE 01/15/04	407,315.00
Jan 20	Sell Option	- 5,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.25 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03 RESALE OF PURCHASED FX OPTION TRADE DATE 01/15/04	230,313.00
Jan 20	Write Option	- 17,333,333.60	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 16, 2004 @ 1.22 WRITTEN FX OPTION PUT 17,333,333.60 EUR CALL 21,146,667.00 USD TRADE DATE 01/16/04	415,003.00

Confidential Treatment Requested by JPMorgan
Chase
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