

05 | 2004

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 17	Write Option	- 12,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.185 KNOCK IN TRIGGERED @ 1.2 WRITTEN FX OPTION CALL 12,000,000.00 EUR PUT 14,220,000.00 USD TRADE DATE 05/14/04	142,769.00
May 18	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.753500000 TRADE 5/11/04 VALUE 5/18/04	8,767,500.00
May 18	Write Option	- 5,000,000	AUD CALL USD PUT FX EUROPEAN STYLE OPTION JUN 16, 2004 @ .69 KNOCK IN @ .71 WRITTEN FX OPTION CALL 5,000,000.00 AUD PUT 3,450,000.00 USD TRADE DATE 05/14/04	48,645.00
May 18	Sale	- 21,855	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	21,855.00
May 18	Spot FX	5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.767600000 TRADE 5/17/04 VALUE 5/18/04 POUND STERLING U S DOLLAR	- 8,838,000.00

Confidential Treatment Requested by JPMorgan  
Chase  
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