

05 | 2004

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



Account Number: Q [REDACTED]  
FINANCIAL TRUST COMPANY INC

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

Page 67 of 78

**U S Dollar Activity by Date**

continued

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Amount USD</i>
May 19	Spot FX	- 5,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL AUD SPOT RATE : 0.689900000 TRADE 5/17/04 VALUE 5/19/04 U S DOLLAR AUSTRALIA DOLLAR	3,449,500.00
May 19	Spot FX	5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.691500000 TRADE 5/17/04 VALUE 5/19/04 AUSTRALIA DOLLAR U S DOLLAR	- 3,457,500.00
May 19	Sale	- 8,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	8,000.00
May 20	Write Option	- 10,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION MAY 19, 2004 @ .6033 WRITTEN FX OPTION CALL 10,000,000.00 NZD PUT 6,033,000.00 USD TRADE DATE 05/18/04	19,607.00
May 20	Purchase	19,607	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 19,607.00
May 21	Sell Option	- 96,774	EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.55 RESALE OF PURCHASED FX OPTION TRADE DATE 05/18/04	1,620.70

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00032118

SDNY\_GM\_00301316  
EFTA01507123