

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 24	FX Option Assignment	10,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION MAY 20, 2004 @ .695 WRITTEN FX OPTION ASSIGNED CALL 10,000,000.00 AUD PUT 6,950,000.00 USD TRADE DATE 05/20/04	
May 24	FX Opt Asgn'D	10,000,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION BUY AUD SELL USD TRADE 5/20/04 VALUE 5/24/04	- 6,950,000.00
May 26	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.684900000 TRADE 5/17/04 VALUE 5/26/04	3,424,500.00
May 26	Sale	- 103,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	103,000.00
May 26	Spot FX	5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.705500000 TRADE 5/25/04 VALUE 5/26/04 AUSTRALIA DOLLAR U S DOLLAR	- 3,527,500.00
May 27	Spot FX	- 14,941,124.64	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.210100000 TRADE 5/25/04 VALUE 5/27/04 U S DOLLAR EURO PRINCIPAL CURRENCY	18,080,254.93

Confidential Treatment Requested by JPMorgan
Chase
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