

02 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
February 01, 2004 - February 29, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Feb 2	Purchase Opt	20,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JAN 31, 2005 @ 1.35 KNOCK OUT @ 1.1995 BARRIER EXP 4/29/04 PURCHASED FX OPTION CALL 20,000,000.00 EUR PUT 27,000,000.00 USD TRADE DATE 01/29/04	- 291,600.00
Feb 2	Write Option	- 10,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 29, 2004 @ 1.21 KNOCK IN @ 1.1995 KNOCK OUT @ 1.2875 WRITTEN FX OPTION PUT 10,000,000.00 EUR CALL 12,100,000.00 USD TRADE DATE 01/29/04	225,060.00
Feb 2	Sale	- 40,558.24	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	40,558.24
Feb 3	Write Option	- 10,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 29, 2004 @ 1.21 KNOCK IN @ 1.1995 KNOCK OUT @ 1.2875 WRITTEN FX OPTION PUT 10,000,000.00 EUR CALL 12,100,000.00 USD TRADE DATE 01/30/04	248,655.00

Confidential Treatment Requested by JPMorgan
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