

02 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]
FINANCIAL TRUST COMPANY INCAsset 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 25	Spot FX	7,500,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.255600000 TRADE 2/23/04 VALUE 2/25/04 EURO PRINCIPAL CURRENCY U S DOLLAR	- 9,417,000.00
Feb 25	Purchase Opt	351,500,000	THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 38. PURCHASED FX OPTION CALL 351,500,000.00 THB PUT 9,250,000.00 USD TRADE DATE 02/23/04	- 108,225.00
Feb 25	Purchase Opt	2,700,000,000	THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 36. PURCHASED FX OPTION CALL 2,700,000,000.00 THB PUT 75,000,000.00 USD TRADE DATE 02/23/04	- 405,000.00
Feb 25	Sale	- 591,225	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	591,225.00