

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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Other

Swaps in Alphabetical Order

Description	Trade Date	Maturity Date	Estimated Value USD
WALT DISNEY CO EQUITY SWAP 24,954,900 USD NOTIONAL JAN 19 2005 DEAL REF # 2353480 SWPBDA-FL-1 N/O Client			1,343,769.80
WALT DISNEY CO TOTAL RETURN SWAP 11,920,650 USD NOTIONAL FEB 14 2005 DEAL REF # 2361214 SWPBDA-FV-9 N/O Client			1,268,658.17

Structured Investments in Alphabetical Order

Description	Currency	Quantity	Unit Cost	Price/Unit	Tax Cost	Market Value USD Accrued Income USD	Unrealized Gain/Loss USD	Estimated Annual Income USD	Yield %
3 MONTH MXN BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN MXN JPMORGAN CHASE LONDON 5/3/2004 630998-9G-9 Bearer	MXN	110,500,000	100.00	99.8394	10,000,000.00	9,970,912.25	- 29,087.75		N/A

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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