

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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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Feb 17	Feb 17	Expired Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 29, 2004 @ 1.21 KNOCK IN @ 1.1995 KNOCK OUT @ 1.2875 Issued in USD	EUR	10,000,000		0.00	248,655.00	248,655.00 S
Feb 18	Feb 20	Write Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 04, 2004 @ 1.29 KNOCK IN @ 1.33	USD	- 13,000,000	1.65	276,705.00		
Feb 19	Feb 23	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION AUG 19, 2004 @ 1.255 KNOCK IN TRIGGERED @ 1.24 KNOCK OUT @ 1.2940	USD	- 10,400,000	1.21	157,929.00		
Feb 20	Feb 24	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .77 KNOCK IN @ .755 KNOCK OUT @ .7965	USD	- 9,300,000	2.04	146,084.00		
Feb 20	Feb 24	Write Option	GBP PUT USD CALL FX EUROPEAN STYLE OPTION AUG 20, 2004 @ 1.875 KNOCK IN @ 1.8375	USD	- 11,666,666.66	3.24	708,750.00		
Feb 20	Feb 24	Write Option	GBP PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ 1.865 KNOCK IN @ 1.8285	USD	- 11,666,666	4.08	887,740.00		
Feb 20	Feb 24	Write Option	JPY PUT USD CALL FX EUROPEAN STYLE OPTION NOV 19, 2004 @ 108.5 KNOCK IN @ 110.75 KNOCK OUT @ 105.35	USD	- 987,350,000	1.02	92,820.00		

Confidential Treatment Requested by JPMorgan
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