

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 20	Feb 24	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN @ .6625	USD	- 19,200,000	4.53	591,437.00		
Feb 20	Feb 24	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN @ .6625	USD	- 30,000,000	4.15	846,600.00		
Feb 20	Feb 20	Sale	3 MONTH HUF BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN HUF JP MORGAN CHASE LONDON MATURITY 02/20/2004	HUF	-1,083,000,000	100.00	1,083,000,000.00	1,083,000,000.00	582,991.00 S
Feb 23	Feb 25	Purchase Opt	THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 38.	USD	351,500,000	1.17	- 108,225.00		
Feb 23	Feb 25	Purchase Opt	THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 36.	USD	2,700,000,000	0.54	- 405,000.00		

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Revaluation Rate	Contracted/ Base Amount USD	Revalued Amount USD	Realized Gain/Loss USD
Settled Foreign Exchange Contracts										
<u>SPECULATIVE</u>										
AUSTRALIA DOLLAR - U S DOLLAR										
Jan 9 04	Feb 13 04	AUD	5,000,000.00	USD	- 3,876,000.00	0.775200	1.265950	- 3,876,000.00	3,949,603.06	73,603.06
Jan 15 04	Feb 13 04	AUD	- 5,000,000.00	USD	3,835,500.00	0.767100	1.265950	3,835,500.00	- 3,949,603.06	- 114,103.06
Jan 20 04	Feb 13 04	AUD	10,000,000.00	USD	- 7,678,000.00	0.767800	1.265950	- 7,678,000.00	7,899,206.12	221,206.12
Feb 11 04	Feb 13 04	AUD	- 10,000,000.00	USD	7,783,000.00	0.778300	0.789921	7,783,000.00	- 7,899,206.12	- 116,206.12
EURO CURRENCY - U S DOLLAR										
Feb 6 04	Feb 10 04	EUR	- 15,000,000.00	USD	19,042,500.00	1.269500	1.269800	19,042,500.00	- 19,047,000.00	- 4,500.00

Confidential Treatment Requested by JPMorgan
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