

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 24	Write Option	- 9,300,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .77 KNOCK IN @ .755 KNOCK OUT @ .7965 WRITTEN FX OPTION PUT 9,300,000.00 AUD CALL 7,161,000.00 USD TRADE DATE 02/20/04	146,084.00
Feb 24	Purchase	14,146,963	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 14,146,963.00
Feb 24	Spot FX	- 56,250,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL MXN SPOT RATE : 10.632182900 TRADE 2/20/04 VALUE 2/24/04 REP: FX TO COVER MATURITY OF MXN FX DEPOSIT U S DOLLAR MEXICAN NEW PESO	5,290,541.00
Feb 24	Spot FX	-1,083,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL HUF SPOT RATE : 193.982042000 TRADE 2/20/04 VALUE 2/24/04 U S DOLLAR HUNGARIAN FORINT	5,582,991.00
Feb 25	Spot FX	- 7,500,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.245200000 TRADE 2/23/04 VALUE 2/25/04 U S DOLLAR EURO PRINCIPAL CURRENCY	9,339,000.00

Confidential Treatment Requested by JPMorgan
Chase
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