

03 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: Q 30171-00-5
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
March 01, 2004 - March 31, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Mar 9	Spot FX	- 556,250,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL JPY SPOT RATE : 111.700000000 TRADE 3/05/04 VALUE 3/09/04 U S DOLLAR JAPANESE YEN	4,979,856.76
Mar 9	Write Option	-1,120,000,000	JPY PUT USD CALL FX EUROPEAN STYLE OPTION SEP 07, 2004 @ 112. KNOCK IN @ 113 KNOCK OUT @ 106 WRITTEN FX OPTION PUT 1,120,000,000.00 JPY CALL 10,000,000.00 USD TRADE DATE 03/05/04	150,000.00
Mar 9	Buy-Back Opt	6,500,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 04, 2004 @ 1.29 KNOCK IN @ 1.33 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 03/05/04	- 45,279.00
Mar 9	Receipt of Assets	1	INTEREST RATE SWAP 30,000,000 USD NOTIONAL 3/9/2014 REC: FLOATING RATE USD 3 MONTH LIBOR PAY FIXED RATE 4.205% ACTUAL/360 JPMORGAN CHASE BANK TRADE DATE 03/05/04	
Mar 9	Purchase	84,577.76	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 84,577.76

Confidential Treatment Requested by JPMorgan
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