

05 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
May 01, 2004 - May 31, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 7	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.777400000 TRADE 4/21/04 VALUE 5/07/04	- 8,887,000.00
May 7	Fwd FX Ctrct	- 3,212	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.785700000 TRADE 4/26/04 VALUE 5/07/04	5,735.67
May 7	Purchase	5,735.67	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 5,735.67
May 10	Buy-Back Opt	2,500,000	TURKISH LIRA KNOCK IN PUT OPTION 10,000,000 USD ORIGINAL NOTIONAL 14 TRILLION TRL ORIGINAL NOTIONAL MAY 14 2004 @ 1,400,000 KNOCK IN TRIGGERED @ 1,420,000 BUY BACK PUT TRADE DATE 05/07/04	- 215,000.00
May 10	Buy-Back Opt	2,500,000	TURKISH LIRA KNOCK IN PUT OPTION 10,000,000 USD ORIGINAL NOTIONAL 14 TRILLION TRL ORIGINAL NOTIONAL MAY 14 2004 @ 1,400,000 KNOCK IN TRIGGERED @ 1,420,000 BUY BACK PUT TRADE DATE 05/07/04	- 148,750.00
May 10	Buy-Back Opt	35,000,000	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 03, 2004 @ 7. KNOCK IN @ 7.15 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 05/06/04	- 121,000.00

Confidential Treatment Requested by JPMorgan
Chase
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