

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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Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
May 11	Fwd FX Ctrct	- 18,936,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.262400000 TRADE 2/09/04 VALUE 5/11/04		15,000,000.00	17,709,563.16
May 11	Fwd FX Ctrct	- 3,787,200	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.262400000 TRADE 2/09/04 VALUE 5/11/04		3,000,000.00	3,541,912.63
May 11	Fwd FX Ctrct	8,939,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.277000000 TRADE 2/11/04 VALUE 5/11/04	- 0.01	- 7,000,000.00	- 8,264,462.80
May 11	Fwd FX Ctrct	6,389,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.277900000 TRADE 2/12/04 VALUE 5/11/04		- 5,000,000.00	- 5,903,187.72
May 11	Fwd FX Ctrct	7,448,400	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.241400000 TRADE 3/01/04 VALUE 5/11/04		- 6,000,000.00	- 7,083,825.26
May 27	Spot FX	18,080,254.93	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.210100000 TRADE 5/25/04 VALUE 5/27/04 U S DOLLAR EURO PRINCIPAL CURRENCY		- 14,941,124.64	- 18,080,254.93
May 27	Sale	- 15,000,000	3 MONTH FX EUR FX DEPOSIT 100% PRINCIPAL PROTECTED IN EUROS JPMORGAN CHASE LONDON AUG 4 2004		14,941,124.64	18,080,254.93

Confidential Treatment Requested by JPMorgan
Chase
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