

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

Page 55 of 78

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 5	Buy-Back Opt	2,200,000	GBP CALL USD PUT FX EUROPEAN STYLE OPTION MAY 24, 2004 @ 1.85 KNOCK IN @ 1.87 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 05/03/04	- 3,398.00
May 5	Sale	- 293,273	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	293,273.00
May 6	Write Option	-1,110,000,000	JPY PUT USD CALL FX EUROPEAN STYLE OPTION NOV 04, 2004 @ 111. KNOCK IN @ 112.5 KNOCK OUT @ 106.25 WRITTEN FX OPTION PUT 1,110,000,000.00 JPY CALL 10,000,000.00 USD TRADE DATE 04/29/04	138,000.00
May 6	Buy-Back Opt	5,000,000	GBP PUT USD CALL FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.78 KNOCK IN TRIGGERED @ 1.76 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 05/04/04	- 121,930.00
May 6	Purchase	16,070	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 16,070.00
May 7	Fwd FX Ctrct	- 968,327,520	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 108.960000000 TRADE 4/21/04 VALUE 5/07/04	8,887,000.00

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