

07 | 2004

JPMorgan Chase Bank  
345 Park Avenue, New York, NY 10154-1002 JPMorgan Private BankAccount Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
July 01, 2004 - July 31, 2004

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**U S Dollar Activity by Date**

continued

| Settlement Date | Type         | Quantity     | Description  | Amount USD    |
|-----------------|--------------|--------------|--|---------------|
| Jul 29          | Buy-Back Opt | 10,000,000   | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>DEC 23, 2004 @ .625<br>KNOCK IN @ .615<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 07/27/04 | - 205,000.00  |
| Jul 29          | Sale         | - 305,800    | JP MORGAN INSTITUTIONAL PRIME MONEY<br>INSTITUTIONAL CLASS SWEEP FUND (829)<br>(SWEEP DEADLINE IS 4:30 PM EST)                                   | 305,800.00    |
| Jul 30          | Fwd FX Ctrct | - 5,000,000  | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.222000000<br>TRADE 7/21/04 VALUE 7/30/04                               | 6,110,000.00  |
| Jul 30          | Fwd FX Ctrct | - 10,000,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL EUR<br>CONTRACT RATE : 1.223000000<br>TRADE 7/21/04 VALUE 7/30/04                               | 12,230,000.00 |
| Jul 30          | Fwd FX Ctrct | - 5,000,000  | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL AUD<br>CONTRACT RATE : 0.711200000<br>TRADE 7/21/04 VALUE 7/30/04                               | 3,556,000.00  |
| Jul 30          | Fwd FX Ctrct | - 10,000,000 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL AUD<br>CONTRACT RATE : 0.713700000<br>TRADE 7/21/04 VALUE 7/30/04                               | 7,137,000.00  |
| Jul 30          | Fwd FX Ctrct | - 5,000,000  | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL NZD<br>CONTRACT RATE : 0.635900000<br>TRADE 7/21/04 VALUE 7/30/04                               | 3,179,500.00  |

Confidential Treatment Requested by JPMorgan  
Chase  
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