

02 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
February 01, 2004 - February 29, 2004

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U S Dollar Activity by Date

continued

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Amount USD</i>
Feb 10	Sale	- 6,779,500	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	6,779,500.00
Feb 11	Buy-Back Opt	10,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION APR 07, 2004 @ 1.165 KNOCK IN TRIGGERED @ 1.15 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 02/09/04	- 11,650.00
Feb 11	Buy-Back Opt	10,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION APR 23, 2004 @ .695 KNOCK IN @ .685 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 02/09/04	- 9,000.00
Feb 12	Receipt of Assets	500,000	WALT DISNEY CO TOTAL RETURN SWAP 11,920,650 USD NOTIONAL FEB 14 2005 DEAL REF # 2361214 JPMORGAN CHASE BANK TRADE DATE 02/09/04	
Feb 12	Sale	- 20,650	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	20,650.00
Feb 13	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.840400000 TRADE 1/09/04 VALUE 2/13/04	- 9,202,000.00

Confidential Treatment Requested by JPMorgan Chase
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