

06 | 2004

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



Account Number [REDACTED]
[REDACTED] C

[REDACTED]
June 01, 2004 - June 30, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jun 3	Buy-Back Opt	7,262,295	EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.525 KNOCK IN @ 1.52 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/01/04	- 33,057.10
Jun 3	Buy-Back Opt	10,262,295	EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.525 KNOCK IN @ 1.52 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/01/04	- 46,713.90
Jun 3	Sale	- 47,388	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	47,388.00
Jun 7	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.214700000 TRADE 3/03/04 VALUE 6/07/04	- 6,073,500.00
Jun 7	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.810600000 TRADE 3/03/04 VALUE 6/07/04	- 18,106,000.00
Jun 7	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.239500000 TRADE 3/05/04 VALUE 6/07/04	- 12,395,000.00

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Chase
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