

05 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
May 01, 2004 - May 31, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 3	Write Option	- 10,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION APR 30, 2004 @ .615 WRITTEN FX OPTION CALL 10,000,000.00 NZD PUT 6,150,000.00 USD TRADE DATE 04/29/04	25,215.00
May 3	Write Option	- 10,000,000	AUD CALL USD PUT FX EUROPEAN STYLE OPTION APR 30, 2004 @ .7181 WRITTEN FX OPTION CALL 10,000,000.00 AUD PUT 7,181,000.00 USD TRADE DATE 04/29/04	26,570.00
May 3	Purchase	59,790.80	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 59,790.80
May 4	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.627900000 TRADE 4/30/04 VALUE 5/04/04 N ZEALAND DOLLAR U S DOLLAR	- 6,279,000.00
May 4	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.718000000 TRADE 4/30/04 VALUE 5/04/04 AUSTRALIA DOLLAR U S DOLLAR	- 7,180,000.00

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