

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 11	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.621400000 TRADE 4/29/04 VALUE 5/11/04	- 3,107,000.00
May 11	Write Option	- 15,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 10, 2004 @ .71 KNOCK IN @ .699 KNOCK OUT @ .74 WRITTEN FX OPTION PUT 15,000,000.00 AUD CALL 10,650,000.00 USD TRADE DATE 05/07/04	430,260.00
May 11	Buy-Back Opt	10,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 13, 2004 @ .63 KNOCK IN @ .60 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 05/07/04	- 319,410.00
May 11	Write Option	- 15,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 10, 2004 @ .615 KNOCK IN TRIGGERED @ .60 KNOCK OUT @ .642 WRITTEN FX OPTION PUT 15,000,000.00 NZD CALL 9,225,000.00 USD TRADE DATE 05/07/04	290,588.00