

05 | 2004

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



Account Number: Q [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 14	Buy-Back Opt	12,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 19, 2004 @ .63 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 05/12/04	- 465,696.00
May 14	Write Option	- 15,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 19, 2004 @ .61 KNOCK IN @ .58 WRITTEN FX OPTION PUT 15,000,000.00 NZD CALL 9,150,000.00 USD TRADE DATE 05/12/04	364,170.00
May 14	Write Option	- 15,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION JUN 10, 2004 @ .62 KNOCK IN @ .635 WRITTEN FX OPTION CALL 15,000,000.00 NZD PUT 9,300,000.00 USD TRADE DATE 05/12/04	91,140.00
May 14	Sale	- 153,489	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	153,489.00
May 17	Purchase	142,769	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 142,769.00