

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 24	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.605700000 TRADE 5/20/04 VALUE 5/24/04 N ZEALAND DOLLAR U S DOLLAR	- 6,057,000.00
May 24	Sale	- 115,027.13	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	115,027.13
May 24	Spot FX	- 105,470,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL JPY SPOT RATE : 112.683000000 TRADE 5/24/04 VALUE 5/24/04 U S DOLLAR JAPANESE YEN	935,988.57
May 24	FX Option Assignment	10,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION MAY 20, 2004 @ .605 WRITTEN FX OPTION ASSIGNED CALL 6,050,000.00 USD PUT 10,000,000.00 NZD TRADE DATE 05/20/04	
May 24	FX Opt Asgn'D	- 10,000,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION SELL NZD BUY USD TRADE 5/20/04 VALUE 5/24/04	6,050,000.00