

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 10	Spot FX	-2,120,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL HUF SPOT RATE : 197.489264000 TRADE 5/07/04 VALUE 5/10/04 U S DOLLAR HUNGARIAN FORINT	10,734,760.71
May 11	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.262400000 TRADE 2/09/04 VALUE 5/11/04	- 18,936,000.00
May 11	Fwd FX Ctrct	3,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.262400000 TRADE 2/09/04 VALUE 5/11/04	- 3,787,200.00
May 11	Fwd FX Ctrct	- 7,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.277000000 TRADE 2/11/04 VALUE 5/11/04	8,939,000.00
May 11	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.277900000 TRADE 2/12/04 VALUE 5/11/04	6,389,500.00
May 11	Fwd FX Ctrct	- 6,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.241400000 TRADE 3/01/04 VALUE 5/11/04	7,448,400.00
May 11	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.621100000 TRADE 4/28/04 VALUE 5/11/04	3,105,500.00

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