

05 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]
FINANCIAL TRUST COMPANY INCAsset 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 21 | Write Option | - 10,000,000 | AUD PUT USD CALL FX EUROPEAN STYLE OPTION MAY 20, 2004 @ .695 WRITTEN FX OPTION PUT 10,000,000.00 AUD CALL 6,950,000.00 USD TRADE DATE 05/19/04 | 27,453.00 |
| May 21 | Purchase | 132,982 | JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST) | - 132,982.00 |
| May 21 | Spot FX | 10,000,000 | SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.605900000 TRADE 5/20/04 VALUE 5/21/04 N ZEALAND DOLLAR U S DOLLAR | - 6,059,000.00 |
| May 21 | FX Option Assignment | 10,000,000 | NZD CALL USD PUT FX EUROPEAN STYLE OPTION MAY 19, 2004 @ .6033 WRITTEN FX OPTION ASSIGNED CALL 6,033,000.00 USD PUT 10,000,000.00 NZD TRADE DATE 05/19/04 | |
| May 21 | FX Opt Asgn'D | - 10,000,000 | SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION SELL NZD BUY USD TRADE 5/19/04 VALUE 5/21/04 | 6,033,000.00 |
| May 24 | Fwd FX Ctrct | 1,087,300,000 | SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 108.730000000 TRADE 2/20/04 VALUE 5/24/04 | - 10,000,000.00 |

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