

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	Fwd FX Ctrct	-1,087,300,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 109.390000000 TRADE 3/02/04 VALUE 5/24/04	9,939,665.42
May 24	Fwd FX Ctrct	105,470,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 108.880000000 TRADE 4/21/04 VALUE 5/24/04	- 968,681.12
May 24	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL AUD SPOT RATE : 0.693700000 TRADE 5/20/04 VALUE 5/24/04 U S DOLLAR AUSTRALIA DOLLAR	6,937,000.00
May 24	Spot FX	5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.604000000 TRADE 5/20/04 VALUE 5/24/04 N ZEALAND DOLLAR U S DOLLAR	- 3,020,000.00
May 24	Spot FX	- 5,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.603600000 TRADE 5/20/04 VALUE 5/24/04 U S DOLLAR N ZEALAND DOLLAR	3,018,000.00