

06 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2004 - June 30, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jun 1	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.717100000 TRADE 4/29/04 VALUE 6/01/04	7,171,000.00
Jun 1	Spot FX	- 9,964,616.52	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.625000000 TRADE 5/27/04 VALUE 6/01/04 U S DOLLAR N ZEALAND DOLLAR	6,227,885.32
Jun 1	Purchase	6,254,382.47	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 6,254,382.47
Jun 1	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.718700000 TRADE 5/28/04 VALUE 6/01/04 AUSTRALIA DOLLAR U S DOLLAR	- 7,187,000.00
Jun 3	Write Option	- 15,350,000	CHF PUT EUR CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.535 KNOCK IN @ 1.54 WRITTEN FX OPTION PUT 15,350,000.00 CHF CALL 10,000,000.00 EUR TRADE DATE 06/01/04	32,383.00