

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 10	Write Option	- 5,000,000	GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.835 WRITTEN FX OPTION CALL 5,000,000.00 GBP PUT 9,175,000.00 USD TRADE DATE 06/08/04	44,040.00
Jun 10	Purchase	9,886	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 9,886.00
Jun 11	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.249500000 TRADE 6/09/04 VALUE 6/11/04 SWISS FRANC U S DOLLAR	- 8,003,201.28
Jun 11	Spot FX	- 2,495,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.249200000 TRADE 6/09/04 VALUE 6/11/04 U S DOLLAR SWISS FRANC	1,997,278.26
Jun 11	Spot FX	2,495,000	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.249500000 TRADE 6/09/04 VALUE 6/11/04 SWISS FRANC U S DOLLAR	- 1,996,798.72

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