

07 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2004 - July 31, 2004

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Account Transactions by Currency

Swiss Franc Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Foreign Exchange	38,039,000.00	50,534,000.00
Debits		
Purchases of Securities		- 10,000,000.00
Foreign Exchange	- 38,039,000.00	- 40,534,000.00
Ending Balance	.00	
Foreign Exchange Gains/Losses	- .02	

Swiss Franc Activity by Date

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
Jul 2	Expired Opt	19,050,000	CHF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 30, 2004 @ 1.27 KNOCK IN @ 1.29 KNOCK OUT @ 1.2360 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			
Jul 8	Fwd FX Ctrct	- 15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.522600000 TRADE 6/04/04 VALUE 7/08/04		22,839,000.00	18,660,075.98

Confidential Treatment Requested by JPMorgan
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