

07 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
July 01, 2004 - July 31, 2004

Page 44 of 65

U S Dollar Activity by Date

continued

| Settlement Date | Type | Quantity | Description | Amount USD |
|-----------------|--------------|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|
| Jul 1 | Purchase Opt | 11,340,000 | CHF CALL USD PUT FX EUROPEAN STYLE OPTION OCT 29, 2004 @ 1.26 KNOCK OUT @ 1.23 KNOCK OUT @ 1.31 BARRIER EXP 7/14/04 PURCHASED FX OPTION CALL 11,340,000.00 CHF PUT 9,000,000.00 USD TRADE DATE 06/30/04 | - 157,500.00 |
| Jul 1 | Write Option | - 19,050,000 | CHF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 30, 2004 @ 1.27 KNOCK IN @ 1.29 KNOCK OUT @ 1.2360 WRITTEN FX OPTION PUT 19,050,000.00 CHF CALL 15,000,000.00 USD TRADE DATE 06/30/04 | 181,500.00 |
| Jul 1 | Purchase | 85,065.98 | JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST) | - 85,065.98 |
| Jul 2 | Write Option | - 61,800,000 | ZAR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 30, 2004 @ 6.18 KNOCK IN @ 5.95 WRITTEN FX OPTION CALL 61,800,000.00 ZAR PUT 10,000,000.00 USD TRADE DATE 06/30/04 | 164,000.00 |
| Jul 2 | Purchase | 164,000 | JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST) | - 164,000.00 |

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