

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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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 6	Buy-Back Opt	5,000,000	AUD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .69 KNOCK IN TRIGGERED @ .7250 KNOCK OUT @ .65 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/02/04	- 132,825.00
Jul 6	Write Option	- 20,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION APR 04, 2005 @ .7075 KNOCK OUT @ .7365 WRITTEN FX OPTION PUT 20,000,000.00 AUD CALL 14,150,000.00 USD TRADE DATE 07/02/04	458,460.00
Jul 6	Write Option	- 15,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION APR 04, 2005 @ .64 KNOCK OUT @ .6635 WRITTEN FX OPTION PUT 15,000,000.00 NZD CALL 9,600,000.00 USD TRADE DATE 07/02/04	233,280.00
Jul 6	Buy-Back Opt	10,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .64 KNOCK IN TRIGGERED @ .6515 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/02/04	- 210,560.00