

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

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Amount USD</i>
Jul 6	Sell Option	- 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 RESALE OF PURCHASED FX OPTION TRADE DATE 07/02/04	57,600.00
Jul 6	Buy-Back Opt	2,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN TRIGGERED @ .6450 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/02/04	- 57,375.00
Jul 6	Buy-Back Opt	10,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN TRIGGERED @ .6450 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/02/04	- 286,875.00
Jul 7	Free Delivery	- 1	INTEREST RATE SWAP 10,000,000 NZD NOTIONAL 3/9/2014 REC:FIXED RATE 6.14% NZD SEMI-ANNUAL PAY:FLOATING RATE NZD 3 MONTH BANK BILL RATE ACTUAL/365 IR SWAP UNWIND JPMORGAN CHASE BANK TRADE DATE 07/02/04	