

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 23	Spot FX	- 3,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.842100000 TRADE 7/21/04 VALUE 7/23/04 U S DOLLAR POUND STERLING	5,526,300.00
Jul 23	Buy-Back Opt	28,428,000	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 30, 2004 @ 6.18 KNOCK IN TRIGGERED @ 5.95 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/21/04	- 102,580.00
Jul 23	Sale	- 211,080	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	211,080.00
Jul 27	Buy-Back Opt	33,372,000	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 30, 2004 @ 6.18 KNOCK IN TRIGGERED @ 5.95 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/23/04	- 89,100.00
Jul 27	Sale	- 89,100	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	89,100.00
Jul 29	Buy-Back Opt	7,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .64 KNOCK IN TRIGGERED @ .6515 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/27/04	- 100,800.00

Confidential Treatment Requested by JPMorgan
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