

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 29	Buy-Back Opt	10,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN @ .615 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/27/04	- 205,000.00
Jul 29	Sale	- 305,800	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	305,800.00
Jul 30	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.222000000 TRADE 7/21/04 VALUE 7/30/04	6,110,000.00
Jul 30	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.223000000 TRADE 7/21/04 VALUE 7/30/04	12,230,000.00
Jul 30	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.711200000 TRADE 7/21/04 VALUE 7/30/04	3,556,000.00
Jul 30	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.713700000 TRADE 7/21/04 VALUE 7/30/04	7,137,000.00
Jul 30	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.635900000 TRADE 7/21/04 VALUE 7/30/04	3,179,500.00

Confidential Treatment Requested by JPMorgan
Chase
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