

01 | 2005

JPMorgan Chase Bank, N.A.
345 Park Avenue, New York, NY 10154-1002



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
January 01, 2005 - January 31, 2005

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jan 6	Misc. Receipt		WALT DISNEY CO TOTAL RETURN SWAP 11,920,650 USD NOTIONAL FEB 14 2005 DEAL REF # 2361214 SWAP PAYMENT	120,000.00
Jan 6	Misc. Receipt		WALT DISNEY CO EQUITY SWAP 24,954,900 USD NOTIONAL JAN 19 2005 DEAL REF # 2353480 SWAP PAYMENT	229,440.00
Jan 6	Purchase	349,440	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 349,440.00
Jan 11	Fwd FX Ctrct	- 6,900,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 104.457600000 TRADE 12/09/04 VALUE 1/11/05	66,055.50
Jan 11	Purchase	66,055.50	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 66,055.50
Jan 18	Write Option	- 16,130,000	GBP PUT JPY CALL FX EUROPEAN STYLE OPTION JUL 14, 2005 @ 192. KNOCK IN @ 185 WRITTEN FX OPTION PUT 16,130,000.00 GBP CALL 3,096,960,000.00 JPY TRADE DATE 01/13/05	1,011,092.00

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