

01 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
January 01, 2004 - January 31, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jan 5	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.649000000 TRADE 12/18/03 VALUE 1/05/04	3,245,000.00
Jan 5	Spot FX	5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.653300000 TRADE 12/30/03 VALUE 1/05/04 N ZEALAND DOLLAR U S DOLLAR	- 3,266,500.00
Jan 5	Sale	- 21,500	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	21,500.00
Jan 8	Sell Option	- 20,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 22, 2004 @ 1.25 RESALE OF PURCHASED FX OPTION TRADE DATE 01/06/04	1,017,500.00
Jan 8	Purchase	1,017,500	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 1,017,500.00
Jan 9	Sell Option	- 10,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 22, 2004 @ 1.25 RESALE OF PURCHASED FX OPTION TRADE DATE 01/07/04	448,750.00
Jan 9	Purchase	448,750	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 448,750.00

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