

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 12	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.256700000 TRADE 1/08/04 VALUE 1/12/04 EURO PRINCIPAL CURRENCY U S DOLLAR	- 12,567,000.00
Jan 12	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.271300000 TRADE 1/08/04 VALUE 1/12/04 U S DOLLAR EURO PRINCIPAL CURRENCY	12,713,000.00
Jan 12	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 01/08/04	467,500.00
Jan 12	Purchase	613,500	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 613,500.00
Jan 13	Write Option	- 10,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .675 KNOCK IN @ .6685 KNOCK OUT @ .7020 WRITTEN FX OPTION PUT 10,000,000.00 NZD CALL 6,750,000.00 USD TRADE DATE 01/09/04	188,325.00

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