

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

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Amount USD</i>
Jan 13	Write Option	- 10,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .7775 KNOCK IN @ .7565 KNOCK OUT @ .8020 WRITTEN FX OPTION PUT 10,000,000.00 AUD CALL 7,775,000.00 USD TRADE DATE 01/09/04	266,683.00
Jan 13	Purchase	455,008	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 455,008.00
Jan 14	Sell Option	- 5,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.25 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03 RESALE OF PURCHASED FX OPTION TRADE DATE 01/12/04	286,250.00
Jan 14	Purchase	286,250	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 286,250.00
Jan 16	Write Option	- 16,666,666.66	AUD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 14, 2004 @ .765 KNOCK IN @ .75 KNOCK OUT @ .7975 WRITTEN FX OPTION PUT 16,666,666.66 AUD CALL 12,750,000.00 USD TRADE DATE 01/14/04	303,450.00

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