

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 16	Receipt of Assets	1,000,000	WALT DISNEY CO EQUITY SWAP 24,954,900 USD NOTIONAL JAN 19 2005 DEAL REF # 2353480 JPMORGAN CHASE BANK TRADE DATE 01/13/04	
Jan 16	Purchase	747,225	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 747,225.00
Jan 16	Write Option	- 12,500,000	GBP PUT USD CALL FX EUROPEAN STYLE OPTION JUL 16, 2004 @ 1.83 KNOCK IN @ 1.8165 KNOCK OUT @ 1.8793 WRITTEN FX OPTION PUT 12,500,000.00 GBP CALL 22,875,000.00 USD TRADE DATE 01/14/04	443,775.00
Jan 20	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.633600000 TRADE 11/18/03 VALUE 1/20/04	- 6,336,000.00
Jan 20	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.720400000 TRADE 11/18/03 VALUE 1/20/04	- 7,204,000.00
Jan 20	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.695000000 TRADE 11/18/03 VALUE 1/20/04	- 8,475,000.00

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