

02 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
February 01, 2004 - February 29, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Feb 3	Write Option	- 10,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 01, 2004 @ .755 KNOCK IN @ .740 KNOCK OUT @ .783 WRITTEN FX OPTION PUT 10,000,000.00 AUD CALL 7,550,000.00 USD TRADE DATE 01/30/04	226,500.00
Feb 3	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.781176400 TRADE 1/30/04 VALUE 2/03/04 REP: FX TO COVER MATURITY OF STRUCTURED DEPOSIT U S DOLLAR POUND STERLING	17,811,764.71
Feb 3	Purchase	18,286,919.71	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 18,286,919.71
Feb 6	Spot FX	110,500,000	SPOT CURRENCY TRANSACTION - BUY BUY MXN SELL USD SPOT RATE : 11.050000000 TRADE 2/03/04 VALUE 2/06/04 MEXICAN NEW PESO U S DOLLAR	- 10,000,000.00
Feb 6	Spot FX	15,000,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.250000000 TRADE 2/04/04 VALUE 2/06/04 EURO PRINCIPAL CURRENCY U S DOLLAR	- 18,750,000.00

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Chase
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