

06 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2004 - June 30, 2004

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Swiss Franc Activity by Date

continued

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
Jun 11	Spot FX	- 1,996,798.72	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.249500000 TRADE 6/09/04 VALUE 6/11/04 SWISS FRANC U S DOLLAR		2,495,000.00	1,996,798.72
Jun 14	Purchase	10,000,000	6 MONTH CHF BASKET STRUCTURE 100% PRINCIPAL PROTECTED IN USD JPMORGAN CHASE LONDON EXPIRES 12/15/004 PRICED IN CHF		- 10,000,000.00	- 8,003,201.28