

06 | 2004

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



Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jun 11	Buy-Back Opt	5,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.185 KNOCK IN TRIGGERED @ 1.2 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/09/04	- 112,575.00
Jun 11	Write Option	- 10,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.215 WRITTEN FX OPTION CALL 10,000,000.00 EUR PUT 12,150,000.00 USD TRADE DATE 06/09/04	23,693.00
Jun 11	Write Option	- 10,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.1975 WRITTEN FX OPTION PUT 10,000,000.00 EUR CALL 11,975,000.00 USD TRADE DATE 06/09/04	23,351.00
Jun 14	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.603400000 TRADE 5/11/04 VALUE 6/14/04	3,017,000.00
Jun 14	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.750500000 TRADE 5/11/04 VALUE 6/14/04	8,752,500.00