

07 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2004 - July 31, 2004

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 1	Purchase Opt	11,340,000	CHF CALL USD PUT FX EUROPEAN STYLE OPTION OCT 29, 2004 @ 1.26 KNOCK OUT @ 1.23 KNOCK OUT @ 1.31 BARRIER EXP 7/14/04 PURCHASED FX OPTION CALL 11,340,000.00 CHF PUT 9,000,000.00 USD TRADE DATE 06/30/04	- 157,500.00
Jul 1	Write Option	- 19,050,000	CHF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 30, 2004 @ 1.27 KNOCK IN @ 1.29 KNOCK OUT @ 1.2360 WRITTEN FX OPTION PUT 19,050,000.00 CHF CALL 15,000,000.00 USD TRADE DATE 06/30/04	181,500.00
Jul 1	Purchase	85,065.98	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 85,065.98
Jul 2	Write Option	- 61,800,000	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 30, 2004 @ 6.18 KNOCK IN @ 5.95 WRITTEN FX OPTION CALL 61,800,000.00 ZAR PUT 10,000,000.00 USD TRADE DATE 06/30/04	164,000.00
Jul 2	Purchase	164,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 164,000.00

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