

07 | 2004

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



Account Number: Q [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 6           | Buy-Back Opt | 5,000,000    | AUD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>DEC 23, 2004 @ .69<br>KNOCK IN TRIGGERED @ .7250<br>KNOCK OUT @ .65<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 07/02/04            | - 132,825.00 |
| Jul 6           | Write Option | - 20,000,000 | AUD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>APR 04, 2005 @ .7075<br>KNOCK OUT @ .7365<br>WRITTEN FX OPTION<br>PUT 20,000,000.00 AUD<br>CALL 14,150,000.00 USD<br>TRADE DATE 07/02/04 | 458,460.00   |
| Jul 6           | Write Option | - 15,000,000 | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>APR 04, 2005 @ .64<br>KNOCK OUT @ .6635<br>WRITTEN FX OPTION<br>PUT 15,000,000.00 NZD<br>CALL 9,600,000.00 USD<br>TRADE DATE 07/02/04    | 233,280.00   |
| Jul 6           | Buy-Back Opt | 10,000,000   | NZD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>DEC 23, 2004 @ .64<br>KNOCK IN TRIGGERED @ .6515<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 07/02/04                               | - 210,560.00 |