

08 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Aug 10	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.224000000 TRADE 8/06/04 VALUE 8/10/04 EURO PRINCIPAL CURRENCY U S DOLLAR	- 12,240,000.00
Aug 10	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.227100000 TRADE 8/06/04 VALUE 8/10/04 U S DOLLAR EURO PRINCIPAL CURRENCY	12,271,000.00
Aug 10	Sale	- 275,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	275,000.00
Aug 11	Buy-Back Opt	20,000,000	AUD PUT USD CALL FX EUROPEAN STYLE OPTION APR 04, 2005 @ .7075 KNOCK OUT @ .7365 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 08/09/04	- 413,180.00
Aug 11	Write Option	- 23,000,000	EUR CALL CHF PUT FX EUROPEAN STYLE OPTION FEB 09, 2005 @ 1.5395 KNOCK IN @ 1.5525 KNOCK OUT @ 1.5045 WRITTEN FX OPTION CALL 23,000,000.00 EUR PUT 35,408,500.00 CHF TRADE DATE 08/09/04	169,326.00

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