

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 16	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.225800000 TRADE 8/09/04 VALUE 8/16/04	12,258,000.00
Aug 16	Write Option	- 46,080,000	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 14, 2004 @ 6.4 KNOCK IN @ 6.7 WRITTEN FX OPTION PUT 46,080,000.00 ZAR CALL 7,200,000.00 USD TRADE DATE 08/12/04	194,400.00
Aug 16	Purchase	241,189.17	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 241,189.17
Aug 16	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.840400000 TRADE 8/13/04 VALUE 8/16/04 U S DOLLAR POUND STERLING	18,404,000.00
Aug 16	Spot FX	- 54,500	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.244600000 TRADE 8/16/04 VALUE 8/16/04 U S DOLLAR SWISS FRANC	43,789.17
Aug 17	Purchase	95,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 95,000.00

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