

06 | 2004

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



Account Number: [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 7	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.829000000 TRADE 3/05/04 VALUE 6/07/04	18,290,000.00
Jun 7	Fwd FX Ctrct	20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.236300000 TRADE 3/05/04 VALUE 6/07/04	- 24,726,000.00
Jun 7	Fwd FX Ctrct	- 35,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.227200000 TRADE 3/16/04 VALUE 6/07/04	42,952,000.00
Jun 7	Receipt of Assets	1	INTEREST RATE SWAP 1,000,000,000 JPY NOTIONAL 6/7/2014 REC:FLOATING JPY 3 MONTH LIBOR PAY: FIXED RATE 1.605% JPY QUARTERLY ACTUAL/360 JPMORGAN CHASE BANK TRADE DATE 06/03/04	
Jun 7	Sale	- 58,500	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	58,500.00
Jun 8	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.662900000 TRADE 3/03/04 VALUE 6/08/04	- 9,943,500.00
Jun 8	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.660000000 TRADE 3/04/04 VALUE 6/08/04	- 9,900,000.00

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