

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

Page 65 of 72

**U S Dollar Activity by Date**

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jun 24	Free Delivery	- 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 INTEREST RATE SWAP UNWIND JPMORGAN CHASE BANK TRADE DATE 06/22/04	
Jun 24	Misc. Receipt		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 INTEREST RATE SWAP UNWIND	210,000.00
Jun 24	Purchase	210,000	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 210,000.00
Jun 25	Write Option	- 62,675,000	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION JUN 24, 2004 @ 6.2675 WRITTEN FX OPTION CALL 62,675,000.00 ZAR PUT 10,000,000.00 USD TRADE DATE 06/23/04	30,000.00
Jun 25	Write Option	- 10,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN @ .6450 WRITTEN FX OPTION CALL 10,000,000.00 NZD PUT 6,250,000.00 USD TRADE DATE 06/23/04	163,750.00

Confidential Treatment Requested by JPMorgan  
Chase  
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