

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 24          | Free Delivery | - 1          | INTEREST RATE SWAP<br>1,000,000,000 JPY NOTIONAL 6/7/2014<br>REC:FLOATING JPY 3 MONTH LIBOR<br>PAY: FIXED RATE 1.605% JPY QUARTERLY<br>ACTUAL/360<br>INTEREST RATE SWAP UNWIND<br>JPMORGAN CHASE BANK<br>TRADE DATE 06/22/04 |              |
| Jun 24          | Misc. Receipt |              | INTEREST RATE SWAP<br>1,000,000,000 JPY NOTIONAL 6/7/2014<br>REC:FLOATING JPY 3 MONTH LIBOR<br>PAY: FIXED RATE 1.605% JPY QUARTERLY<br>ACTUAL/360<br>INTEREST RATE SWAP UNWIND   | 210,000.00   |
| Jun 24          | Purchase      | 210,000      | JP MORGAN INSTITUTIONAL PRIME MONEY<br>INSTITUTIONAL CLASS SWEEP FUND (829)<br>(SWEEP DEADLINE IS 4:30 PM EST)   | - 210,000.00 |
| Jun 25          | Write Option  | - 62,675,000 | ZAR CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>JUN 24, 2004 @ 6.2675<br>WRITTEN FX OPTION<br>CALL 62,675,000.00 ZAR<br>PUT 10,000,000.00 USD<br>TRADE DATE 06/23/04   | 30,000.00    |
| Jun 25          | Write Option  | - 10,000,000 | NZD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>DEC 23, 2004 @ .625<br>KNOCK IN @ .6450<br>WRITTEN FX OPTION<br>CALL 10,000,000.00 NZD<br>PUT 6,250,000.00 USD<br>TRADE DATE 06/23/04  | 163,750.00   |

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