

07 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 6	Free Delivery	- 1	INTEREST RATE SWAP 10,000,000 AUD NOTIONAL 3/9/2014 REC:FIXED RATE 5.68% AUD SEMI-ANNUAL PAY:FLOATING RATE AUD 3 MONTH BANK BILL RATE ACTUAL/365 IR SWAP UNWIND JPMORGAN CHASE BANK TRADE DATE 07/01/04	
Jul 6	Misc. Disbursement		INTEREST RATE SWAP 10,000,000 AUD NOTIONAL 3/9/2014 REC:FIXED RATE 5.68% AUD SEMI-ANNUAL PAY:FLOATING RATE AUD 3 MONTH BANK BILL RATE ACTUAL/365 IR SWAP UNWIND	- 166,470.40
Jul 6	Buy-Back Opt	20,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN TRIGGERED @ .6450 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/01/04	- 511,250.00
Jul 6	Write Option	- 20,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN @ .615 WRITTEN FX OPTION PUT 20,000,000.00 NZD CALL 12,500,000.00 USD TRADE DATE 07/01/04	430,000.00
Jul 6	Sale	- 186,015.40	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	186,015.40

Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00032396

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