

07 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: Q [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 7 | Free Delivery | - 1 | INTEREST RATE SWAP 10,000,000 NZD NOTIONAL 3/9/2014 REC:FIXED RATE 6.11% NZD SEMI-ANNUAL PAY:FLOATING RATE NZD 3 MONTH BANK BILL RATE ACTUAL/365 IR SWAP UNWIND JPMORGAN CHASE BANK TRADE DATE 07/02/04 | |
| Jul 7 | Misc. Disbursement | | INTEREST RATE SWAP 10,000,000 NZD NOTIONAL 3/9/2014 REC:FIXED RATE 6.14% NZD SEMI-ANNUAL PAY:FLOATING RATE NZD 3 MONTH BANK BILL RATE ACTUAL/365 IR SWAP UNWIND | - 196,000.00 |
| Jul 7 | Misc. Disbursement | | INTEREST RATE SWAP 10,000,000 NZD NOTIONAL 3/9/2014 REC:FIXED RATE 6.11% NZD SEMI-ANNUAL PAY:FLOATING RATE NZD 3 MONTH BANK BILL RATE ACTUAL/365 IR SWAP UNWIND | - 210,250.00 |
| Jul 7 | Sale | - 406,250 | JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST) | 406,250.00 |
| Jul 8 | Fwd FX Ctrct | - 103,516.92 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.208200000 TRADE 6/21/04 VALUE 7/08/04 | 125,069.14 |
| Jul 8 | Fwd FX Ctrct | - 49,747.94 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.208800000 TRADE 6/21/04 VALUE 7/08/04 | 60,135.31 |

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