

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

Page 9 of 65

Other

Swaps in Alphabetical Order

<i>Description</i>	<i>Trade Date</i>	<i>Maturity Date</i>	<i>Estimated Value USD</i>
WALT DISNEY CO EQUITY SWAP 24,954,900 USD NOTIONAL JAN 19 2005 DEAL REF # 2353480 SWPBDA-FL-1 N/O Client			- 1,857,687.85
WALT DISNEY CO TOTAL RETURN SWAP 11,920,650 USD NOTIONAL FEB 14 2005 DEAL REF # 2361214 SWPBDA-FV-9 N/O Client			- 450,006.85
CROSS CURRENCY SWAP 10MM NZD NOTIONAL 6.51MM USD NOTIONAL 3/9/2014 REC: FIXED RATE 6.26% NZD SEMI-ANNUAL PAY: FLOATING RATE USD 3 MONTH LIBOR QUARTERLY SWPBDA-HA-3 N/O Client			- 323,443.00