

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 9 | Misc. Disbursement | | 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 IR SWAP PAYMENT FIXED - 18,466.70 LIBOR | - 18,466.70 |
| Jun 9 | Misc. Disbursement | | CROSS CURRENCY SWAP 10MM AUD NOTIONAL 7.41MM USD NOTIONAL 3/9/2014 REC: FIXED RATE 5.84% AUD SEMI-ANNUAL PAY: FLOATING RATE USD 3 MONTH LIBOR QUARTERLY IR SWAP PAYMENT FIXED - 21,209.07 LIBOR | - 21,209.07 |
| Jun 9 | Sale | - 39,675.77 | JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST) | 39,675.77 |
| Jun 10 | Buy-Back Opt | 5,000,000 | GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.83 KNOCK IN TRIGGERED @ 1.86 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 06/08/04 | - 59,704.00 |
| Jun 10 | Write Option | - 5,000,000 | GBP PUT USD CALL FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.825 WRITTEN FX OPTION PUT 5,000,000.00 GBP CALL 9,125,000.00 USD TRADE DATE 06/08/04 | 25,550.00 |

Confidential Treatment Requested by JPMorgan
Chase
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