

03

2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 48 of 88

N Zealand Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Mar 17	Fwd FX Ctrct	6,779,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.677900000 TRADE 3/09/04 VALUE 3/17/04	- 45,268.75	- 10,000,000.00	- 6,470,397.92
Mar 17	Fwd FX Ctrct	6,760,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.676000000 TRADE 3/10/04 VALUE 3/17/04	- 45,268.74	- 10,000,000.00	- 6,470,397.92
Mar 17	Spot FX	- 13,032,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.651600000 TRADE 3/16/04 VALUE 3/17/04 N ZEALAND DOLLAR U S DOLLAR		20,000,000.00	13,032,000.00
Mar 17	Spot FX	- 6,515,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.651500000 TRADE 3/16/04 VALUE 3/17/04 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	6,515,000.00
Mar 26	Receipt of Assets	1	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 AS OF 03/09/04			

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031759

SDNY_GM_00300957
EFTA01506770