

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

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Australia Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Mar 18	Spot FX	- 7,430,000	SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.743000000 TRADE 3/16/04 VALUE 3/18/04 AUSTRALIA DOLLAR U S DOLLAR		10,000,000.00	7,430,000.00
Mar 26	Receipt of Assets	1	INTEREST RATE SWAP 10,000,000 AUD NOTIONAL 3/9/2014 REC:FIXED RATE 5.72% AUD SEMI-ANNUAL PAY: FLOATING RATE AUD 3 MONTH BANK BILL RATE ACTUAL/365 AS OF 03/09/04			
Mar 26	Receipt of Assets	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 AS OF 03/09/04			

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031837

SDNY_GM_00301035

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