

05 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Swaps in Alphabetical Order

continued

Description	Trade Date	Maturity Date	Estimated Value USD
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 SWPBDA-GW-6 N/O Client			- 255,416.00
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 SWPBDA-GX-4 N/O Client			- 291,444.00
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 SWPBDA-GY-2 N/O Client			- 269,294.00
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			- 391,766.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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