

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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Swaps in Alphabetical Order

continued

<i>Description</i>	<i>Trade Date</i>	<i>Maturity Date</i>	<i>Estimated Value USD</i>
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 SWPBDA-GV-8 N/O Client			- 121,619.00
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			- 72,263.00
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			- 144,683.00
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			- 87,119.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031720

SDNY_GM_00300918

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