

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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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Mar 29	Purchase Opt	10,096,774	EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.55 PURCHASED FX OPTION PUT 10,096,774.00 EUR CALL 15,650,000.00 CHF TRADE DATE 03/25/04	- 137,397.00
Mar 29	Write Option	- 10,262,295	EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.525 KNOCK IN @ 1.52 WRITTEN FX OPTION PUT 10,262,295.00 EUR CALL 15,650,000.00 CHF TRADE DATE 03/25/04	42,394.00
Mar 29	Receipt of Assets	1	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 JPMORGAN CHASE BANK TRADE DATE 03/25/04 AS OF 03/09/04	
Mar 29	Receipt of Assets	1	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 JPMORGAN CHASE BANK TRADE DATE 03/25/04 AS OF 03/09/04	

Confidential Treatment Requested by JPMorgan
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