

01 | 2004

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
January 01, 2004 - January 31, 2004

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**N Zealand Dollar Activity by Date**

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jan 20	Fwd FX Ctrct	- 6,336,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.633600000 TRADE 11/18/03 VALUE 1/20/04		10,000,000.00	6,662,447.11
Jan 20	Fwd FX Ctrct	- 9,460,500	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.630700000 TRADE 11/19/03 VALUE 1/20/04		15,000,000.00	9,993,670.67
Jan 20	Fwd FX Ctrct	6,336,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.633600000 TRADE 11/24/03 VALUE 1/20/04		- 10,000,000.00	- 6,662,447.11
Jan 20	Fwd FX Ctrct	6,460,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.646000000 TRADE 12/26/03 VALUE 1/20/04		- 10,000,000.00	- 6,662,447.11
Jan 20	Fwd FX Ctrct	3,242,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.648400000 TRADE 12/29/03 VALUE 1/20/04	- 0.01	- 5,000,000.00	- 3,331,223.55
Jan 20	Fwd FX Ctrct	3,242,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.648400000 TRADE 12/29/03 VALUE 1/20/04		- 5,000,000.00	- 3,331,223.55
Jan 20	Fwd FX Ctrct	- 3,261,500	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.652300000 TRADE 12/30/03 VALUE 1/20/04		5,000,000.00	3,331,223.55

Confidential Treatment Requested by JPMorgan  
Chase  
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