

01 | 2004

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



Account Number: Q 30171-00-5
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 22	Expired Opt	15,500,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 19, 2004 @ .63 KNOCK IN @ .6200 KNOCK OUT @ .6775 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			
Jan 27	Fwd FX Ctrct	6,640,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.664000000 TRADE 1/16/04 VALUE 1/27/04	- 10,000,000.00		- 6,770,480.70
Jan 27	Fwd FX Ctrct	- 6,669,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.666900000 TRADE 1/20/04 VALUE 1/27/04	10,000,000.00		6,770,480.70
Jan 30	Redemption	- 10,000,000	3 MONTH NZD BULLISH FX DEPOSIT - NZD 100% PRINCIPAL PROTECTED IN NZD JP MORGAN CHASE LONDON 1/28/2004 TO REDEMPTION	326,295.08	10,000,000.00	6,462,295.08
Jan 30	Spot FX	6,462,295.08	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.646229500 TRADE 1/28/04 VALUE 1/30/04 REP: PROCEEDS DUE TO 3 MONTH NZD BULLISH MATURITY U S DOLLAR N ZEALAND DOLLAR	- 10,000,000.00		- 6,462,295.08