

02 | 2004

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
February 01, 2004 - February 29, 2004

Page 37 of 58

**N Zealand Dollar Activity by Date**

continued

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
Feb 13	Expired Opt	10,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .675 KNOCK IN TRIGGERED @ .6685 KNOCK OUT @ .7020 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			
Feb 19	Fwd FX Ctrct	- 6,952,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.695200000 TRADE 2/11/04 VALUE 2/19/04		10,000,000.00	6,994,963.62
Feb 19	Spot FX	7,063,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.706300000 TRADE 2/17/04 VALUE 2/19/04 U S DOLLAR N ZEALAND DOLLAR		- 10,000,000.00	- 7,063,000.00