

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

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N Zealand Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Feb 10	Purchase	10,000,000	3 MONTH NZD BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN NZD JPMORGAN CHASE LONDON 5/10/2004		- 10,000,000.00	- 6,775,000.00
Feb 13	Fwd FX Ctrct	- 3,405,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.681000000 TRADE 1/09/04 VALUE 2/13/04		5,000,000.00	3,510,989.39
Feb 13	Fwd FX Ctrct	- 10,176,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.678400000 TRADE 1/12/04 VALUE 2/13/04		15,000,000.00	10,532,968.19
Feb 13	Fwd FX Ctrct	6,702,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.670200000 TRADE 1/15/04 VALUE 2/13/04		- 10,000,000.00	- 7,021,978.79
Feb 13	Fwd FX Ctrct	3,325,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.665100000 TRADE 1/16/04 VALUE 2/13/04	- 0.01	- 5,000,000.00	- 3,510,989.39
Feb 13	Fwd FX Ctrct	- 6,666,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.666600000 TRADE 1/20/04 VALUE 2/13/04		10,000,000.00	7,021,978.79
Feb 13	Fwd FX Ctrct	10,417,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.694500000 TRADE 2/09/04 VALUE 2/13/04	0.01	- 15,000,000.00	- 10,532,968.19

Confidential Treatment Requested by JPMorgan
Chase
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