

02 | 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**  
February 01, 2004 - February 29, 2004

Page 37 of 58

**N Zealand Dollar Activity by Date**

continued

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