

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
March 01, 2004 - March 31, 2004

Page 46 of 88

N Zealand Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Mar 15	Fwd FX Ctrct	6,637,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.663700000 TRADE 1/05/04 VALUE 3/15/04	- 26,631.32	- 10,000,000.00	- 6,412,106.05
Mar 15	Fwd FX Ctrct	6,669,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.666900000 TRADE 1/07/04 VALUE 3/15/04	- 26,631.32	- 10,000,000.00	- 6,412,106.05
Mar 15	Fwd FX Ctrct	- 3,391,500	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.678300000 TRADE 1/09/04 VALUE 3/15/04		5,000,000.00	3,206,053.02
Mar 15	Fwd FX Ctrct	3,442,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.688500000 TRADE 3/01/04 VALUE 3/15/04	- 13,315.66	- 5,000,000.00	- 3,206,053.02
Mar 15	Fwd FX Ctrct	6,634,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.663400000 TRADE 3/10/04 VALUE 3/15/04	- 26,631.32	- 10,000,000.00	- 6,412,106.05
Mar 15	Fwd FX Ctrct	- 9,979,500	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.665300000 TRADE 3/10/04 VALUE 3/15/04		15,000,000.00	9,618,159.08
Mar 15	Spot FX	- 6,502,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.650200000 TRADE 3/11/04 VALUE 3/15/04 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	6,502,000.00