

03

2004

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
March 01, 2004 - March 31, 2004

Page 47 of 88

N Zealand Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Mar 15	Spot FX	6,430,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.643000000 TRADE 3/11/04 VALUE 3/15/04 U S DOLLAR N ZEALAND DOLLAR		- 10,000,000.00	- 6,430,000.00
Mar 15	Spot FX	6,475,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.647500000 TRADE 3/11/04 VALUE 3/15/04 U S DOLLAR N ZEALAND DOLLAR		- 10,000,000.00	- 6,475,000.00
Mar 15	Spot FX	- 6,482,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.648200000 TRADE 3/11/04 VALUE 3/15/04 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	6,482,000.00
Mar 15	Spot FX	3,237,500	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.647500000 TRADE 3/11/04 VALUE 3/15/04 U S DOLLAR N ZEALAND DOLLAR		- 5,000,000.00	- 3,237,500.00
Mar 17	Fwd FX Ctrct	6,753,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.675300000 TRADE 3/09/04 VALUE 3/17/04	- 45,268.75	- 10,000,000.00	- 6,470,397.92

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031846

SDNY_GM_00301044

EFTA01506857