

04 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
April 01, 2004 - April 30, 2004

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N Zealand Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Apr 1	Spot FX	- 6,530,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.653000000 TRADE 3/30/04 VALUE 4/01/04 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	6,530,000.00
Apr 1	FX Opt Asgn'D	13,060,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION SELL NZD BUY USD TRADE 3/30/04 VALUE 4/01/04	- 58,000.00	- 20,000,000.00	- 13,361,838.59
Apr 6	Spot FX	3,287,500	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.657500000 TRADE 4/02/04 VALUE 4/06/04 U S DOLLAR N ZEALAND DOLLAR		- 5,000,000.00	- 3,287,500.00
Apr 6	Spot FX	- 3,291,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.658200000 TRADE 4/02/04 VALUE 4/06/04 N ZEALAND DOLLAR U S DOLLAR		5,000,000.00	3,291,000.00
Apr 8	Spot FX	6,500,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.650000000 TRADE 4/05/04 VALUE 4/08/04 U S DOLLAR N ZEALAND DOLLAR		- 10,000,000.00	- 6,500,000.00