

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 8           | Spot FX      | - 6,487,000 | SPOT CURRENCY TRANSACTION - BUY<br>BUY NZD SELL USD<br>SPOT RATE : 0.648700000<br>TRADE 4/06/04 VALUE 4/08/04<br>N ZEALAND DOLLAR<br>U S DOLLAR |                        | 10,000,000.00   | 6,487,000.00   |
| Apr 13          | Spot FX      | - 6,584,000 | SPOT CURRENCY TRANSACTION - BUY<br>BUY NZD SELL USD<br>SPOT RATE : 0.658400000<br>TRADE 4/08/04 VALUE 4/13/04<br>N ZEALAND DOLLAR<br>U S DOLLAR |                        | 10,000,000.00   | 6,584,000.00   |
| Apr 13          | Fwd FX Ctrct | 6,606,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL NZD<br>CONTRACT RATE : 0.660600000<br>TRADE 4/02/04 VALUE 4/13/04                              | - 61,055.55            | - 10,000,000.00 | - 6,522,944.45 |
| Apr 14          | Expired Opt  | 20,000,000  | NZD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>APR 14, 2004 @ .6525<br>EXPIRATION OF WRITTEN FX OPTION   |                        |                 |                |
| Apr 15          | Expired Opt  | 20,000,000  | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>APR 15, 2004 @ .6345<br>EXPIRATION OF WRITTEN FX OPTION   |                        |                 |                |
| Apr 16          | Fwd FX Ctrct | 6,628,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL NZD<br>CONTRACT RATE : 0.662800000<br>TRADE 4/12/04 VALUE 4/16/04                              | 13,078.34              | - 10,000,000.00 | - 6,411,078.34 |

Confidential Treatment Requested by JPMorgan  
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