

05 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 46 of 78

N Zealand Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
May 21	Spot FX	- 6,059,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.605900000 TRADE 5/20/04 VALUE 5/21/04 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	6,059,000.00
May 21	FX Opt Asgn'D	6,033,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION SELL NZD BUY USD TRADE 5/19/04 VALUE 5/21/04		- 10,000,000.00	- 6,122,011.69
May 24	Spot FX	- 3,020,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.604000000 TRADE 5/20/04 VALUE 5/24/04 N ZEALAND DOLLAR U S DOLLAR		5,000,000.00	3,020,000.00
May 24	Spot FX	3,018,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.603600000 TRADE 5/20/04 VALUE 5/24/04 U S DOLLAR N ZEALAND DOLLAR		- 5,000,000.00	- 3,018,000.00
May 24	Spot FX	- 6,057,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.605700000 TRADE 5/20/04 VALUE 5/24/04 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	6,057,000.00