

06 | 2004

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 40 of 72

N Zealand Dollar Activity by Date

continued

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
Jun 21	FX Opt Asgn'D	- 9,412,500	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION BUY NZD SELL USD TRADE 6/17/04 VALUE 6/21/04		15,000,000.00	9,423,590.39
Jun 28	Expired Opt	10,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 10, 2004 @ .615 KNOCK IN TRIGGERED @ .60 KNOCK OUT @ .642 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			