

07 | 2004

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
July 01, 2004 - July 31, 2004

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**N Zealand Dollar Activity by Date**

continued

| Settlement Date | Type         | Quantity    | Description                                                                                                                                     | Realized Gain/Loss USD | Amount          | Amount USD     |
|-----------------|--------------|-------------|-------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-----------------|----------------|
| Jul 30          | Fwd FX Ctrct | 3,179,500   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL NZD<br>CONTRACT RATE : 0.635900000<br>TRADE 7/21/04 VALUE 7/30/04                              | 20,845.74              | - 5,000,000.00  | - 3,168,768.61 |
| Jul 30          | Fwd FX Ctrct | 6,394,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL NZD<br>CONTRACT RATE : 0.639400000<br>TRADE 7/21/04 VALUE 7/30/04                              | 41,691.49              | - 10,000,000.00 | - 6,337,537.23 |
| Jul 30          | Fwd FX Ctrct | - 3,192,500 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY NZD SELL USD<br>CONTRACT RATE : 0.638500000<br>TRADE 7/23/04 VALUE 7/30/04                              |                        | 5,000,000.00    | 3,168,768.61   |
| Jul 30          | Spot FX      | - 6,275,000 | SPOT CURRENCY TRANSACTION - BUY<br>BUY NZD SELL USD<br>SPOT RATE : 0.627500000<br>TRADE 7/28/04 VALUE 7/30/04<br>N ZEALAND DOLLAR<br>U S DOLLAR |                        | 10,000,000.00   | 6,275,000.00   |