

09

2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Account Transactions by Currency

N Zealand Dollar Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Sales, Maturities, Redemptions		29,964,616.52
Foreign Exchange	46,500,000.00	516,780,284.94
Debits		
Purchases of Securities		- 20,000,000.00
Miscellaneous Disbursements		- 280,284.94
Foreign Exchange	- 46,500,000.00	- 526,464,616.52
Ending Balance	.00	
Foreign Exchange Gains/Losses	222,998.71	

N Zealand Dollar Activity by Date

<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>
Sep 9	Fwd FX Ctrct	6,483,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.648300000 TRADE 7/07/04 VALUE 9/09/04	- 10,000,000.00	- 6,510,495.08	- 6,510,495.08
Sep 9	Fwd FX Ctrct	- 6,514,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.651400000 TRADE 8/10/04 VALUE 9/09/04	10,000,000.00	6,510,495.08	6,510,495.08

Confidential Treatment Requested by JPMorgan
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