

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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N Zealand Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 27	Spot FX	4,332,250	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.666500000 TRADE 9/23/04 VALUE 9/27/04 U S DOLLAR N ZEALAND DOLLAR		- 6,500,000.00	- 4,332,250.00
Sep 30	Expired Opt	13,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION MAR 08, 2005 @ .64 KNOCK IN @ 0.625 KNOCK OUT @ 0.6725 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00032616

SDNY_GM_00301814

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