

09

2004

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

 JPMorgan Private Bank

Account Number: XXXXXXXXXX
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 14	Fwd FX Ctrct	13,096,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.654800000 TRADE 7/12/04 VALUE 9/14/04	148,665.81	- 20,000,000.00	- 13,272,998.70
Sep 14	Fwd FX Ctrct	6,389,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.638900000 TRADE 8/04/04 VALUE 9/14/04	74,332.90	- 10,000,000.00	- 6,636,499.35
Sep 14	Fwd FX Ctrct	- 3,252,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.650400000 TRADE 8/06/04 VALUE 9/14/04		5,000,000.00	3,318,249.67
Sep 14	Fwd FX Ctrct	- 3,269,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.653800000 TRADE 8/10/04 VALUE 9/14/04		5,000,000.00	3,318,249.67
Sep 14	Spot FX	- 13,050,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.652500000 TRADE 9/10/04 VALUE 9/14/04 N ZEALAND DOLLAR U S DOLLAR		20,000,000.00	13,050,000.00
Sep 27	Spot FX	- 4,335,500	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.667000000 TRADE 9/23/04 VALUE 9/27/04 N ZEALAND DOLLAR U S DOLLAR		6,500,000.00	4,335,500.00

Confidential Treatment Requested by JPMorgan
Chase
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