

03

2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
March 01, 2004 - March 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 |
|-----------------|--------------|-------------|---|------------------------|-----------------|----------------|
| Mar 15 | Fwd FX Ctrct | 6,637,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.663700000 TRADE 1/05/04 VALUE 3/15/04 | - 26,631.32 | - 10,000,000.00 | - 6,412,106.05 |
| Mar 15 | Fwd FX Ctrct | 6,669,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.666900000 TRADE 1/07/04 VALUE 3/15/04 | - 26,631.32 | - 10,000,000.00 | - 6,412,106.05 |
| Mar 15 | Fwd FX Ctrct | - 3,391,500 | SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.678300000 TRADE 1/09/04 VALUE 3/15/04 | | 5,000,000.00 | 3,206,053.02 |
| Mar 15 | Fwd FX Ctrct | 3,442,500 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.688500000 TRADE 3/01/04 VALUE 3/15/04 | - 13,315.66 | - 5,000,000.00 | - 3,206,053.02 |
| Mar 15 | Fwd FX Ctrct | 6,634,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.663400000 TRADE 3/10/04 VALUE 3/15/04 | - 26,631.32 | - 10,000,000.00 | - 6,412,106.05 |
| Mar 15 | Fwd FX Ctrct | - 9,979,500 | SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.665300000 TRADE 3/10/04 VALUE 3/15/04 | | 15,000,000.00 | 9,618,159.08 |
| Mar 15 | Spot FX | - 6,502,000 | SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.650200000 TRADE 3/11/04 VALUE 3/15/04 N ZEALAND DOLLAR U S DOLLAR | | 10,000,000.00 | 6,502,000.00 |

Confidential Treatment Requested by JPMorgan
Chase
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