

04 | 2004

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio  
April 01, 2004 - April 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
Apr 8	Spot FX	- 6,487,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.648700000 TRADE 4/06/04 VALUE 4/08/04 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	6,487,000.00
Apr 13	Spot FX	- 6,584,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.658400000 TRADE 4/08/04 VALUE 4/13/04 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	6,584,000.00
Apr 13	Fwd FX Ctrct	6,606,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.660600000 TRADE 4/02/04 VALUE 4/13/04	- 61,055.55	- 10,000,000.00	- 6,522,944.45
Apr 14	Expired Opt	20,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION APR 14, 2004 @ .6525 EXPIRATION OF WRITTEN FX OPTION			
Apr 15	Expired Opt	20,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION APR 15, 2004 @ .6345 EXPIRATION OF WRITTEN FX OPTION			
Apr 16	Fwd FX Ctrct	6,628,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.662800000 TRADE 4/12/04 VALUE 4/16/04	13,078.34	- 10,000,000.00	- 6,411,078.34