

05 | 2004

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



Account Number: Q 30171-00-5  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
May 01, 2004 - May 31, 2004

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**N Zealand Dollar Activity by Date**

continued

<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>
May 24	Expired Opt	10,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION MAY 20, 2004 @ .605 EXPIRATION OF WRITTEN FX OPTION			
May 24	FX Opt Asgn'D	6,050,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION SELL NZD BUY USD TRADE 5/20/04 VALUE 5/24/04		- 10,000,000.00	- 6,102,398.24