

06 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2004 - June 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
Jun 18	Spot FX	6,274,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.627400000 TRADE 6/15/04 VALUE 6/18/04 U S DOLLAR N ZEALAND DOLLAR		- 10,000,000.00	- 6,274,000.00
Jun 18	Spot FX	- 176,383.31	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.629300000 TRADE 6/16/04 VALUE 6/18/04 N ZEALAND DOLLAR U S DOLLAR		280,284.94	176,383.31
Jun 18	Spot FX	- 6,274,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.627400000 TRADE 6/17/04 VALUE 6/18/04 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	6,274,000.00
Jun 21	Spot FX	3,111,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.622200000 TRADE 6/17/04 VALUE 6/21/04 U S DOLLAR N ZEALAND DOLLAR		- 5,000,000.00	- 3,111,000.00
Jun 21	Spot FX	6,271,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.627100000 TRADE 6/17/04 VALUE 6/21/04 U S DOLLAR N ZEALAND DOLLAR		- 10,000,000.00	- 6,271,000.00

Confidential Treatment Requested by JPMorgan
Chase
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