

07 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2004 - July 31, 2004

Page 36 of 65

N Zealand Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 30	Fwd FX Ctrct	3,179,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.635900000 TRADE 7/21/04 VALUE 7/30/04	20,845.74	- 5,000,000.00	- 3,168,768.61
Jul 30	Fwd FX Ctrct	6,394,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.639400000 TRADE 7/21/04 VALUE 7/30/04	41,691.49	- 10,000,000.00	- 6,337,537.23
Jul 30	Fwd FX Ctrct	- 3,192,500	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.638500000 TRADE 7/23/04 VALUE 7/30/04		5,000,000.00	3,168,768.61
Jul 30	Spot FX	- 6,275,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.627500000 TRADE 7/28/04 VALUE 7/30/04 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	6,275,000.00