

07 | 2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2003 - July 31, 2003

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Account Transactions by Currency

N Zealand Dollar Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Foreign Exchange	64,000,000.00	124,000,000.00
Debits		
Purchases of Securities	- 17,000,000.00	- 17,000,000.00
Foreign Exchange	- 47,000,000.00	- 107,000,000.00
Ending Balance	.00	

N Zealand Dollar Activity by Date

<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>
Jul 2	Fwd FX Ctrct	- 17,643,000	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.588100000 TRADE 6/24/03 VALUE 7/02/03		30,000,000.00	17,833,259.02
Jul 2	Spot FX	17,850,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NZD SPOT RATE : 0.595000000 TRADE 7/01/03 VALUE 7/02/03 U S DOLLAR N ZEALAND DOLLAR		- 30,000,000.00	- 17,850,000.00