

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

Page 38 of 64

N Zealand Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 3	Spot FX	- 10,115,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.595000000 TRADE 7/01/03 VALUE 7/03/03 N ZEALAND DOLLAR U S DOLLAR		17,000,000.00	10,115,000.00
Jul 3	Purchase	17,000,000	1 MONTH FX BULLISH NZD DEPOSIT 100% PRINCIPAL PROTECTED IN NZD DOLLARS JP MORGAN CHASE LONDON MATURITY DATE 8/4/2003		- 17,000,000.00	- 10,115,000.01
Jul 10	Fwd FX Ctrct	- 9,736,348.01	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.572726400 TRADE 6/30/03 VALUE 7/10/03		17,000,000.00	9,990,009.99
Jul 10	Fwd FX Ctrct	9,858,073.49	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.579886700 TRADE 7/01/03 VALUE 7/10/03		- 17,000,000.00	- 9,990,009.99