

06

2003

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
June 01, 2003 - June 30, 2003

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## Account Transactions by Currency

### Swiss Franc Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
<b>Beginning Balance</b>	.00	
<b>Credits</b>		
Foreign Exchange	13,880,000.00	87,981,400.00
<b>Debits</b>		
Foreign Exchange	- 13,880,000.00	- 87,981,400.00
<b>Ending Balance</b>	.00	

### Swiss Franc 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>
Jun 12	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.388000000 TRADE 12/30/02 VALUE 6/12/03		13,880,000.00	10,562,362.07
Jun 12	Fwd FX Ctrct	10,050,687.91	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.381000000 TRADE 1/15/03 VALUE 6/12/03		- 13,880,000.00	- 10,562,362.07