

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

### Australia Dollar Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
<b>Beginning Balance</b>	.00	
<b>Credits</b>		
Foreign Exchange	60,000,000.00	170,000,000.00
<b>Debits</b>		
Purchases of Securities		- 40,000,000.00
Foreign Exchange	- 60,000,000.00	- 130,000,000.00
<b>Ending Balance</b>	.00	
<b>Foreign Exchange Gains/Losses</b>	.01	

### Australia 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 10	Fwd FX Ctrct	- 12,619,445.26	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.630972300 TRADE 5/08/03 VALUE 7/10/03		20,000,000.00	13,126,804.93
Jul 10	Fwd FX Ctrct	26,043,920.65	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.651098000 TRADE 6/04/03 VALUE 7/10/03	0.01	- 40,000,000.00	- 26,253,609.87
Jul 10	Fwd FX Ctrct	- 12,384,312.69	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.619215600 TRADE 5/01/03 VALUE 7/10/03		20,000,000.00	13,126,804.93

Confidential Treatment Requested by JPMorgan  
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