

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

Japanese Yen Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Foreign Exchange	1,186,500,000.00	7,037,750,000.00
Debits		
Foreign Exchange	- 1,186,500,000.0	- 7,037,750,000.0
Ending Balance	.00	

Japanese Yen 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	10,122,042.32	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 117.219426800 TRADE 1/23/03 VALUE 7/10/03	-1,186,500,000.00		- 10,064,466.87
Jul 10	Fwd FX Ctrct	- 9,951,422.14	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 119.229189900 TRADE 12/13/02 VALUE 7/10/03	1,186,500,000.00		10,064,466.87