

06 | 2003

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



Account Number: C [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Japanese Yen Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jun 26	Fwd FX Ctrct	- 14,686,810.38	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 117.820000000 TRADE 6/19/03 VALUE 6/26/03		1,730,400,000.00	14,497,319.03
Jun 26	Spot FX	14,713,034.61	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL JPY SPOT RATE : 117.610000000 TRADE 6/25/03 VALUE 6/26/03 U S DOLLAR JAPANESE YEN		-1,730,400,000.00	- 14,713,034.61