

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

Mexican New Peso Activity Summary

	Amount this Period	Amount to Date
Beginning Balance	.00	
Credits		
Foreign Exchange	107,250,000.00	311,250,000.00
Debits		
Purchases of Securities	- 107,250,000.00	- 107,250,000.00
Foreign Exchange		- 204,000,000.00
Ending Balance	.00	

Mexican New Peso Activity by Date

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jun 12	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY MXN SELL USD SPOT RATE : 10.725000000 TRADE 6/10/03 VALUE 6/12/03 MEXICAN NEW PESO U S DOLLAR		107,250,000.00	10,000,000.00
Jun 12	Purchase	107,250,000	3 MONTH FX BULLISH MXN DEPOSIT 100% PRINCIPAL PROTECTED IN MXN DOLLARS JP MORGAN CHASE LONDON MATURITY DATE 9/10/2003	- 107,250,000.00		- 10,000,000.00

Confidential Treatment Requested by JPMorgan
Chase
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