

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

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

Swiss Franc Activity by Date

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
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