

07 | 2005

JPMorgan Chase Bank, N.A.
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
July 01, 2005 - July 31, 2005

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Account Transactions by Currency

Japanese Yen Activity Summary

	Amount this Period	Amount to Date
Beginning Balance	- 3,899,139.00	
Credits		
Foreign Exchange	23,899,139.00	2,030,515,064.00
Debits		
Miscellaneous Disbursements	- 20,000,000.00	- 27,715,064.00
Foreign Exchange		- 2,002,800,000.0
Ending Balance	.00	

Japanese Yen Activity by Date

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 1	Spot FX	- 35,178.09	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD SPOT RATE : 110.840000000 TRADE 6/30/05 VALUE 7/01/05 JAPANESE YEN U S DOLLAR		3,899,139.00	35,178.09
Jul 14	Misc. Disbursement		PARTIAL IR SWAP UNWIND CUSIP SWPBDAJL7 JAPANESE YEN	- 20,000,000.00		- 180,302.01
Jul 14	Spot FX	- 180,407.72	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD SPOT RATE : 110.860000000 TRADE 7/12/05 VALUE 7/14/05 JAPANESE YEN U S DOLLAR		20,000,000.00	180,407.72

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