

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

### Canadian Dollar Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
<b>Beginning Balance</b>	.00	
<b>Credits</b>		
Foreign Exchange	29,020,000.00	29,020,000.00
<b>Debits</b>		
Foreign Exchange	- 29,020,000.00	- 29,020,000.00
<b>Ending Balance</b>	.00	

### Canadian Dollar 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	10,060,311.42	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CAD CONTRACT RATE : 1.442301300 TRADE 5/01/03 VALUE 7/10/03		- 14,510,000.00	- 10,480,696.30
Jul 10	Fwd FX Ctrct	- 9,963,835.80	SETTLE FORWARD CURRENCY CONTRACT BUY CAD SELL USD CONTRACT RATE : 1.456266500 TRADE 4/30/03 VALUE 7/10/03		14,510,000.00	10,480,696.30
Jul 10	Fwd FX Ctrct	- 10,076,439.33	SETTLE FORWARD CURRENCY CONTRACT BUY CAD SELL USD CONTRACT RATE : 1.439992800 TRADE 5/05/03 VALUE 7/10/03		14,510,000.00	10,480,696.30

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

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