

05

2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
May 01, 2004 - May 31, 2004

Page 39 of 78

Account Transactions by Currency

Japanese Yen Activity Summary

	Amount this Period	Amount to Date
Beginning Balance	.00	
Credits		
Foreign Exchange	2,161,097,520.00	5,136,467,520.00
Debits		
Foreign Exchange	- 2,161,097,520.0	- 5,136,467,520.0
Ending Balance	.00	

Japanese Yen Activity by Date

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
May 7	Fwd FX Ctrct	8,887,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 108.960000000 TRADE 4/21/04 VALUE 5/07/04	- 968,327,520.00		- 8,650,801.98
May 7	Fwd FX Ctrct	- 4,996,787.86	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL GBP CONTRACT RATE : 193.790000000 TRADE 4/26/04 VALUE 5/07/04	968,327,520.00		8,650,801.98
May 24	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 108.730000000 TRADE 2/20/04 VALUE 5/24/04	1,087,300,000.00		9,656,734.31