

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

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Japanese Yen Activity by Date

continued

<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>
May 24	Fwd FX Ctrct	9,939,665.42	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 109.390000000 TRADE 3/02/04 VALUE 5/24/04	-1,087,300,000.00		- 9,656,734.31
May 24	Fwd FX Ctrct	- 968,681.12	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 108.880000000 TRADE 4/21/04 VALUE 5/24/04	105,470,000.00		936,720.10
May 24	Spot FX	935,988.57	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL JPY SPOT RATE : 112.683000000 TRADE 5/24/04 VALUE 5/24/04 U S DOLLAR JAPANESE YEN	- 105,470,000.00		- 935,988.57