

07 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Account Transactions by Currency

Japanese Yen Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Foreign Exchange	518,050,000.00	6,222,367,520.00
Debits		
Foreign Exchange	- 518,050,000.00	- 6,222,367,520.0
Ending Balance	.00	
Foreign Exchange Gains/Losses	- 35,761.52	

Japanese Yen 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 14	Fwd FX Ctrct	4,735,807.66	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 109.390000000 TRADE 6/10/04 VALUE 7/14/04	- 35,761.52	- 518,050,000.00	- 4,749,919.77
Jul 14	Spot FX	- 4,785,681.29	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD SPOT RATE : 108.250000000 TRADE 7/12/04 VALUE 7/14/04 JAPANESE YEN U S DOLLAR		518,050,000.00	4,785,681.29

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