

09

2002

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2002 - September 30, 2002

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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	604,500,000.00	604,500,000.00
Debits		
Foreign Exchange	- 604,500,000.00	- 604,500,000.00
Ending Balance	.00	
Foreign Exchange Gains/Losses	22,348.42	

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>
Sep 25	Fwd FX Ctrct	37,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL JPY CONTRACT RATE : 16.12000000 TRADE 9/13/02 VALUE 9/25/02	22,348.42	- 604,500,000.00	- 4,922,838.87
Sep 25	Spot FX	- 36,636,363.64	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL NOK SPOT RATE : 123.35500000 TRADE 9/24/02 VALUE 9/25/02 JAPANESE YEN NORWEGIAN KRONE		604,500,000.00	4,900,490.45

Confidential Treatment Requested by JPMorgan
Chase
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