

09

2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2003 - September 30, 2003

Page 30 of 72

Account Transactions by Currency

Euro Currency Activity Summary

| | <i>Amount this Period</i> | <i>Amount to Date</i> |
|--------------------------------------|-------------------------------|---------------------------|
| Beginning Balance | .00 | |
| Credits | | |
| Foreign Exchange | 15,000,000.00 | 529,594,568.53 |
| Debits | | |
| Purchases of Securities | | - 10,000,000.00 |
| Miscellaneous Disbursements | | - .53 |
| Foreign Exchange | - 15,000,000.00 | - 519,594,568.00 |
| Ending Balance | .00 | |
| Foreign Exchange Gains/Losses | - 3,485.66 | |

Euro Currency 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 2 | Spot FX | 1,093,200 | SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.093200000 TRADE 8/29/03 VALUE 9/02/03 U S DOLLAR EURO PRINCIPAL CURRENCY | - 4,400.00 | - 1,000,000.00 | - 1,093,200.00 |

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031047

SDNY_GM_00300245

EFTA01506061