

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

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Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 2	Spot FX	- 1,097,600	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.097600000 TRADE 8/29/03 VALUE 9/02/03 EURO PRINCIPAL CURRENCY U S DOLLAR		1,000,000.00	1,097,600.00
Sep 10	Fwd FX Ctrct	1,648,800	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.099200000 TRADE 9/03/03 VALUE 9/10/03	- 3,485.66	- 1,500,000.00	- 1,681,614.34
Sep 10	Spot FX	- 1,685,100	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.123400000 TRADE 9/09/03 VALUE 9/10/03 EURO PRINCIPAL CURRENCY U S DOLLAR		1,500,000.00	1,685,100.00
Sep 12	Fwd FX Ctrct	13,525,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.082000000 TRADE 8/27/03 VALUE 9/12/03		- 12,500,000.00	- 14,126,688.13
Sep 12	Fwd FX Ctrct	- 8,114,250	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.081900000 TRADE 8/28/03 VALUE 9/12/03		7,500,000.00	8,476,012.88
Sep 12	Fwd FX Ctrct	- 5,616,500	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.123300000 TRADE 9/09/03 VALUE 9/12/03		5,000,000.00	5,650,675.25

Confidential Treatment Requested by JPMorgan
Chase
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