

09

2003

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

 JPMorgan Private Bank

Account Number XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

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Account Transactions by Currency

Mexican New Peso Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Sales, Maturities, Redemptions	107,250,000.00	107,250,000.00
Foreign Exchange	215,175,000.00	526,425,000.00
Debits		
Purchases of Securities		- 107,250,000.00
Foreign Exchange	- 322,425,000.00	- 526,425,000.00
Ending Balance	.00	

Mexican New Peso 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 10	Fwd FX Ctrct	10,139,502.18	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL MXN CONTRACT RATE : 10.644013700 TRADE 7/16/03 VALUE 9/10/03	- 107,925,000.00		- 9,861,117.45
Sep 10	Fwd FX Ctrct	- 9,968,044.30	SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL USD CONTRACT RATE : 10.827098800 TRADE 6/17/03 VALUE 9/10/03	107,925,000.00		9,861,117.45
Sep 12	Redemption	- 107,250,000	3 MONTH FX BULLISH MXN DEPOSIT 100% PRINCIPAL PROTECTED IN MXN DOLLARS JP MORGAN CHASE LONDON MATURITY DATE 9/10/2003 TO REDEMPTION	- 182,617.05	107,250,000.00	9,817,382.95

Confidential Treatment Requested by JPMorgan
Chase
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