

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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N Zealand Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 10	Fwd FX Ctrct	- 11,308,885.14	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.565444300 TRADE 5/08/03 VALUE 9/10/03		20,000,000.00	11,647,884.45
Sep 10	Fwd FX Ctrct	- 10,925,262.18	SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.546263100 TRADE 4/16/03 VALUE 9/10/03		20,000,000.00	11,647,884.45
Sep 10	Fwd FX Ctrct	14,211,032.79	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.568441300 TRADE 6/12/03 VALUE 9/10/03	47.72	- 25,000,000.00	- 14,559,855.56
Sep 10	Fwd FX Ctrct	8,526,619.67	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.568441300 TRADE 6/11/03 VALUE 9/10/03	28.62	- 15,000,000.00	- 8,735,913.33
Sep 29	Fwd FX Ctrct	5,738,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.573800000 TRADE 8/26/03 VALUE 9/29/03	9,499.94	- 10,000,000.00	- 5,885,988.40
Sep 29	Fwd FX Ctrct	5,633,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.563300000 TRADE 9/03/03 VALUE 9/29/03	9,499.95	- 10,000,000.00	- 5,885,988.40
Sep 29	Spot FX	- 5,877,000	SPOT CURRENCY TRANSACTION - BUY BUY NZD SELL USD SPOT RATE : 0.587700000 TRADE 9/26/03 VALUE 9/29/03 N ZEALAND DOLLAR U S DOLLAR		10,000,000.00	5,877,000.00

Confidential Treatment Requested by JPMorgan
Chase
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