

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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Account Transactions by Currency

Swiss Franc Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Foreign Exchange	75,941,500.00	178,922,900.00
Debits		
Foreign Exchange	- 75,941,500.00	- 178,922,900.00
Ending Balance	.00	
Foreign Exchange Gains/Losses	48,634.43	

Swiss Franc 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 3	Fwd FX Ctrct	20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.417800000 TRADE 8/22/03 VALUE 9/03/03	48,634.43	- 28,356,000.00	- 20,017,648.51
Sep 3	Spot FX	- 19,969,014.08	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.420000000 TRADE 9/03/03 VALUE 9/03/03 SWISS FRANC U S DOLLAR		28,356,000.00	19,969,014.08

Confidential Treatment Requested by JPMorgan
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