

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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Japanese Yen Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 24	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD SPOT RATE : 114.290000000 TRADE 9/19/03 VALUE 9/24/03 JAPANESE YEN U S DOLLAR		1,142,900,000.00	10,000,000.00
Sep 24	Spot FX	10,213,583.56	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL JPY SPOT RATE : 111.900000000 TRADE 9/22/03 VALUE 9/24/03 U S DOLLAR JAPANESE YEN		-1,142,900,000.00	- 10,213,583.56
Sep 29	Spot FX	- 9,991,051.45	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD SPOT RATE : 111.750000000 TRADE 9/25/03 VALUE 9/29/03 JAPANESE YEN U S DOLLAR		1,116,500,000.00	9,991,051.45
Sep 29	FX Opt Asgn'D	10,000,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION SELL JPY BUY USD TRADE 9/25/03 VALUE 9/29/03		-1,116,500,000.00	- 10,046,340.04

Confidential Treatment Requested by JPMorgan
Chase
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