

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

Mexican New Peso Activity Summary

	Amount this Period	Amount to Date
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

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
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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