

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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Mexican New Peso Activity by Date

continued

<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 12	Spot FX	9,817,382.95	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL MXN SPOT RATE : 10.924500000 TRADE 9/11/03 VALUE 9/12/03 U S DOLLAR MEXICAN NEW PESO		- 107,250,000.00	- 9,817,382.95
Sep 24	Fwd FX Ctrct	- 9,808,404.59	SETTLE FORWARD CURRENCY CONTRACT BUY MXN SELL USD CONTRACT RATE : 10.934500000 TRADE 9/11/03 VALUE 9/24/03		107,250,000.00	9,927,797.83
Sep 24	Fwd FX Ctrct	9,858,352.25	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL MXN CONTRACT RATE : 10.879100000 TRADE 9/16/03 VALUE 9/24/03		- 107,250,000.00	- 9,927,797.83

Confidential Treatment Requested by JPMorgan
Chase
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