

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

S African Rand Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Foreign Exchange	7,507,000.00	197,577,000.00
Debits		
Foreign Exchange	- 7,507,000.00	- 197,577,000.00
Ending Balance	.00	

S African Rand 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 5	Fwd FX Ctrct	- 1,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY ZAR SELL USD CONTRACT RATE : 7.507000000 TRADE 8/26/03 VALUE 9/05/03		7,507,000.00	1,011,554.65
Sep 5	Fwd FX Ctrct	1,023,379.46	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL ZAR CONTRACT RATE : 7.335500000 TRADE 8/27/03 VALUE 9/05/03		- 7,507,000.00	- 1,011,554.65