

09

2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002

 JPMorgan Private Bank

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2003 - September 30, 2003

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U S Dollar Activity by Date

continued

| Settlement Date | Type | Quantity | Description | Amount USD |
|-----------------|--------------|--------------|---|----------------|
| Sep 10 | Fwd FX Ctrct | - 25,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.568441300 TRADE 6/12/03 VALUE 9/10/03 | 14,211,032.79 |
| Sep 10 | Fwd FX Ctrct | - 15,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.568441300 TRADE 6/11/03 VALUE 9/10/03 | 8,526,619.67 |
| Sep 10 | Fwd FX Ctrct | - 7,770,500 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.356162300 TRADE 4/24/03 VALUE 9/10/03 | 5,729,771.26 |
| Sep 10 | Fwd FX Ctrct | - 13,765,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.380737800 TRADE 1/15/03 VALUE 9/10/03 | 9,969,307.95 |
| Sep 10 | Fwd FX Ctrct | 14,290,000 | SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.433399400 TRADE 12/13/02 VALUE 9/10/03 | - 9,969,307.95 |
| Sep 10 | Fwd FX Ctrct | 67,500 | SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.364989400 TRADE 8/13/03 VALUE 9/10/03 | - 49,450.93 |
| Sep 10 | Fwd FX Ctrct | 7,178,000 | SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.440019700 TRADE 12/12/02 VALUE 9/10/03 | - 4,984,653.98 |

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Chase
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