

09
2001
Morgan Guaranty Trust Company of New York
345 Park Avenue, New York, NY 10154-1002
Account Number: ■■■■■■■■■■
FINANCIAL TRUST COMPANY, INC.

Confidential

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Asset Account Portfolio
September 1 - September 30, 2001

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Portfolio Summary

Cash and Short Term

Private Investments

Trade Activity

Account Transactions

Account Officers

Service Specialist: RILEY

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FINANCIAL TRUST COMPANY, INC.

C/O AMERICAN YACHT HARBOR

6100 RED HOOK, QUARTERS #2

ST THOMAS 00802

US VIRGIN ISLDS

09
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Overview

Portfolio Summary

Market Value USD

Sep 30

Cash & Short Term

Total

Accrued Income

Total Portfolio Value

Private Investments *

Asset Allocation

75% Cash and Short Term

25% Private

Investments*

3,018,337.05

3,018,337.05

6,488.63

3,024,825.68

996,612.00

Income Summary

Dividends

Total

Market Value USD

Aug 31

3,118,179.16

3,118,179.16

9,694.36

3,127,873.52

958,002.00

This Period USD

11,657.89

11,657.89

Year to Date USD*

316,746.15

316,746.15

Tax

Cost USD

3,018,337.05

3,018,337.05

Estimated Annual

Income USD

94,622.01

94,622.01

Yield

%

3.1

3.1

*Value is an estimated figure given the illiquid nature of Private Investments
(see Private Investment information at end of section summary).

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345 Park Avenue, New York, NY 10154-1002
Account Number: [REDACTED]
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Cash and Short Term
Summary by Maturity
Current Market Value

USD
Cash
Less Than 3 Months
Total
795,453.51
2,222,883.54
3,018,337.05
Estimated Annual Income
USD
23,489.74
71,132.27
94,622.01

Current yield is displayed for instruments with no maturity and YTM on market is displayed for instruments that mature.

Cash and Short Term by Type

Description
Unit Cost
Adjusted
Cusip/S&P/Moody's Rating
Currency
Quantity
Original
Market
Price
Tax Cost
Adjusted
Original
Current
Market Value USD
Accrued Interest USD
Unrealized
Gain/Loss USD
Estimated Current
Annual
Yield/
Income USD YTM %

Cash
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
7-Day Annualized Yield: 3.00%
Short Term by Maturity
J P MORGAN PRIME MONEY MARKET FUND
INSTITUTIONAL SHARES CLASS
(FUND 829)
7-Day Annualized Yield: 3.24%

[REDACTED]
USD
2,222,883.54
1.00
1.00

2,222,883.54
2,222,883.54
4,240.87
71,132.27
3.20
USD
795,453.51
1.00
1.00
795,453.51
795,453.51
2,247.76
23,489.74
2.95

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Cash and Short Term by Type

Description

Cusip/S&P/Moody's Rating

Total Cash and Short Term

continued

Unit Cost

Adjusted

Currency

Quantity

Original

Market

Price

Tax Cost

Adjusted

Original

Current

Market Value USD

Accrued Interest USD

Unrealized

Gain/Loss USD

Estimated Current

Annual

Yield/

Income USD YTM %

3,018,337.05

3,018,337.05

6,488.63

0.00

94,622.01 3.13

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Private

Private Investments Summary

Investments *

LPs, LLCs, and Other

Total

Estimated

Current Value USD

996,612.00

996,612.00

Private Investment Holdings in Alphabetical Order

Units/

Commitment USD

Description

LPs, LLCs, and Other

NESTOR 2000 SPECIAL LLC

(COMMITMENT EXPRESSED IN EUROS)

469994-90-9

* The 'Capital Called Since Inception USD' and 'Cash/Security Distributions Since Inception USD' columns are updated monthly to reflect any interim capital calls and distributions. The 'Estimated Value USD' column reflects information received by MGT

from the general partner or manager which, in most cases, is quarterly, plus any interim capital calls and less any distributions made to date since the last valuation received from such source by MGT.

Generally, distributions of securities in kind are valued at the fair market value of the securities on the date of the distribution

* See: Important Information About Private Investment Valuations

Important Information About Private Investment Valuations

Direct equity investments and limited partnership and limited liability company units are generally illiquid securities, and prices are not guaranteed for accuracy or as realizable values.

Direct equity investments are valued at cost, unless there is an active secondary trading market in the securities, in which case, direct equity investments are valued using market prices as of the close of the last business day for

this statement period. Limited partnership and limited liability company units are valued at cost only if "valued at cost" is stated within the security description. Otherwise, all such units are valued according to the general partner's or manager's

stated methodology. These methodologies generally include an appraisal of the underlying assets at the lower of cost or a written-down amount, at a value at which third party financing has occurred, at a market price if an active secondary market

develops, or at a value endorsed by an independent party. Please refer to the limited partnership or limited liability company documentation for each security for the specific valuation methodology used by the general partner or manager for that security.

MGT expressly disclaims any responsibility for (1) the accuracy of the information and the methodology used by the issuer, general partner or manager used in deriving the valuations, (2) any errors or omissions in compiling or disseminating the

valuations, and (3) any use to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use.

This statement does not provide tax reporting on the limited partnership and limited liability units. Please continue to rely upon the general partner or general

1 manager of the entity for this information.

USD

3,000,000.00

1,106,346.00

0.00

996,612.00

Currency

Net of Origination Fee

Capital Called

Since Inception USD

Cash/Security

Distributions

Since Inception USD

Estimated

Value USD

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Important Information about Pricing and Valuations

Prices, some of which are provided by pricing services or other sources which we deem reliable, are not guaranteed for accuracy or as realizable values.

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Trade Activity

Realized Gain/Loss Summary

Short Term Gain/Loss

Long Term Gain/Loss

Note: indicates Short Term Realized Gain/Loss

indicates Long Term Realized Gain/Loss

S

L

Capital gains and losses on sales with missing or incomplete tax cost are identified with N/A.

Trade Activity by Type

Settlement

Date

Trade

Date

Settled

Aug 31 Sep 4 Purchase

Sep 5 Sep 5 Sale

Sep 10 Sep 10 Purchase

J P MORGAN INSTITUTIONAL PRIME MONEY

MARKET FUND

(FUND 390)

J P MORGAN INSTITUTIONAL PRIME MONEY

MARKET FUND

(FUND 390)

J P MORGAN PRIME MONEY MARKET FUND

INSTITUTIONAL SHARES CLASS

(FUND 829)

USD

USD

USD

7,003.74

- 18,500

1,963.53

1.00

1.00

1.00

- 7,003.74

18,500.00

- 1,963.53

- 18,500.00

Type

Amount USD

0.00

0.00

Realized

Description

Currency

Quantity

Price/Unit Market Cost/Proceeds

Tax Cost

Gain/Loss USD

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Account Transactions
Cash Activity Summary
Amount this
Period USD
Beginning Balance
Credits
Dividends
Sweep Account Sales
Sales, Maturities, Redemptions
Miscellaneous Receipts
Debits
Sweep Account Purchases
Purchases of Securities
Miscellaneous Disbursements
Foreign Exchange
Ending Balance
*Year to date information is calculated on a calendar year basis.
- 2,690.62
- 8,967.27
- 111,500.00
.00
- 33,808,815.49
- 17,298,296.68
- 41,440,000.00
- 440,436.00
.00
11,657.89
93,000.00
18,500.00
316,746.15
33,013,361.98
38,784,563.20
20,872,876.84
Amount Year
to Date USD*
Activity by Date
Type
Settlement
Date
Sep 4
Sep 4
Dividend
Dividend
Quantity Description
PRIME MONEY MARKET SWEEP FUND
(SWEEP DEADLINE IS 4:30 PM EST)
J P MORGAN INSTITUTIONAL PRIME MONEY
MARKET FUND
(FUND 390)
Amount USD
2,690.62
7,003.74

09
Settlement
Date
Sep 4
2001
Morgan Guaranty Trust Company of New York
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FINANCIAL TRUST COMPANY, INC.
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Activity by Date
Type
continued
Quantity Description
Purchase
7,003.74
J P MORGAN INSTITUTIONAL PRIME MONEY
MARKET FUND
(FUND 390)
INCOME DIVIDEND
REINVESTED @ \$1.00
J.P.MORGAN SECURITIES INC AS AGENT
TRADE DATE 08/31/01
Sep 4
Sep 5
Purchase
Sale
2,690.62
- 18,500
PRIME MONEY MARKET SWEEP FUND
(SWEEP DEADLINE IS 4:30 PM EST)
J P MORGAN INSTITUTIONAL PRIME MONEY
MARKET FUND
(FUND 390)
J.P.MORGAN SECURITIES INC AS AGENT
@ 1.00
TRADE DATE 09/05/01
Sep 5
Misc. Disbursement
TRANSFERRED BY WIRE TO
CHASE MANHATTAN BANK/ST THOMAS
FAO FINANCIAL TRUST COMPANY, INC.
LETTER FROM CLIENT
Sep 7
Name Change
- 2,220,920.01
J P MORGAN INSTITUTIONAL PRIME MONEY
MARKET FUND
(FUND 390)
NON-TAXABLE CONVERSION AS OF 9/07/01
EXCH 1 SHARE FOR 1.0000000 SHARES
Sep 7
Name Change
2,220,920.01
J P MORGAN PRIME MONEY MARKET FUND
INSTITUTIONAL SHARES CLASS
(FUND 829)
NON-TAXABLE CONVERSION AS OF 9/07/01
EXCH 1 SHARE FOR 1.0000000 SHARES
- 18,500.00
- 2,690.62

18,500.00
Amount USD
- 7,003.74

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Settlement
Date
2001
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Activity by Date
Type
continued
Quantity Description
Sep 10 Dividend
Sep 10 Purchase
1,963.53
J P MORGAN PRIME MONEY MARKET FUND
INSTITUTIONAL SHARES CLASS
(FUND 829)
J P MORGAN PRIME MONEY MARKET FUND
INSTITUTIONAL SHARES CLASS
(FUND 829)
INCOME DIVIDEND
REINVESTED @ \$1.00
J.P.MORGAN SECURITIES INC AS AGENT
TRADE DATE 09/10/01
Sep 20 Sale
Sep 20 Misc. Disbursement
- 18,000
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
TRANSFERRED BY WIRE TO
CHASE MANHATTAN BANK/ST THOMAS
FAO FINANCIAL TRUST COMPANY, INC.
LETTER FROM CLIENT
Sep 25 Sale
Sep 25 Misc. Disbursement
- 75,000
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
TRANSFERRED BY WIRE TO
SCOTIA BANK, US VIRGIN ISLANDS
FAO FINANCIAL TRUST CO, INC
LETTER FROM CLIENT
18,000.00
- 18,000.00
Amount USD
1,963.53
- 1,963.53
75,000.00
- 75,000.00

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In Case of Errors or Questions About Your Electronic Transfers.

Contact your client service specialist or write us at 500 Stanton Christiana Road, 1/OPS, Newark, DE 19713-2107 as soon as you can, if you think your statement is wrong or if you need more information about a transfer on the statement.

We must hear from you no later than 60 days after we sent you the FIRST statement on which the error or problem appeared. (1) Tell us your name and account number. (2) Describe the error or the transfer you are unsure about, and explain as clearly as you can why you believe it is in error or why you need more information. (3) tell us the dollar amount of the suspected error. If you contact us orally, you must send us your complaint or question in writing within 10 business days in order to preserve your rights. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days to do this (20 days for purchases using VISA Check Card or for international transactions), we will credit your account for the amount you think is in error, so that you will have the use of money during the time it takes us to complete our investigation.

In case of errors or questions about your statement, including your line of credit.

If you think that your statement is incorrect or if you need more information about a transaction on your statement including a line of credit transaction, you must write to us on a separate sheet describing the error and send it to: JPMorgan,

Private Client Services, 500 Stanton Christiana Road, 1/OPS3, Newark, DE 19713-2107. We must hear from you no later than 60 days after the statement on which the error or problem appeared is sent. You can contact your client service specialist but

doing so will not preserve your rights.

In your letter, please provide the following information: (1) your name and account number; (2) the dollar amount of the suspected error; and (3) a description of the error and explanation, if you can, why you believe there is an error. If you need

more information, you must describe the item you are unsure about.

The JPMorgan Funds or The JPMorgan Institutional Funds or The American Century Funds

J.P.Morgan Funds Distributor, Inc. is the distributor of the J.P.Morgan Funds and American Century Investment Services Inc. is the distributor of the American Century Funds. JPMorgan Investment Management Inc. and American Century Investment Management serve as

investment advisors to their respective fund families. Shares of the funds are not bank deposits and are not guaranteed by any bank, government entity, or the FDIC. Return and share price will fluctuate and redemption value may be more or less than original cost. While the

money market funds seek to maintain a stable net asset value of \$1.00 per share, there is no assurance that they will continue to do so. The estimated annual income and dividend yield figures for mutual funds represent the funds' most recent income dividend annualized.

If you have chosen one of the sweep mutual funds, you are notified that positions in the Prime Money Market Sweep Fund represent holdings in the JPMorgan Prime Money Market Fund; positions in the Federal Money Market Sweep Fund represent holdings in the JPMorgan Federal Money Market Fund; and positions in the Tax Exempt Money Market Sweep Fund represent holdings in the JPMorgan Tax Exempt Money Market Fund.