

09

2002

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2002 - September 30, 2002

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Account Transactions by Currency

Swedish Krona Activity Summary

| | <i>Amount this Period</i> | <i>Amount to Date</i> |
|--------------------------|-------------------------------|---------------------------|
| Beginning Balance | .00 | |
| Credits | | |
| Foreign Exchange | 182,800,000.00 | 595,715,760.00 |
| Debits | | |
| Foreign Exchange | - 182,800,000.00 | - 595,715,760.00 |
| Ending Balance | .00 | |

Swedish Krona 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 25 | Fwd FX Ctrct | - 10,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.380000000 TRADE 6/21/02 VALUE 9/25/02 | | 93,800,000.00 | 10,051,866.77 |
| Sep 25 | Fwd FX Ctrct | - 9,495,865.56 | SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.372500000 TRADE 7/12/02 VALUE 9/25/02 | | 89,000,000.00 | 9,537,485.53 |
| Sep 25 | Fwd FX Ctrct | 19,564,403.06 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL SEK CONTRACT RATE : 9.343500000 TRADE 9/18/02 VALUE 9/25/02 | | - 182,800,000.00 | - 19,589,352.30 |

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030267

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