

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

Pound Sterling Activity Summary

	Amount this Period	Amount to Date
Beginning Balance	.25	
Credits		
Foreign Exchange	20,000,000.00	69,063,079.25
Debits		
Foreign Exchange	- 20,000,000.00	- 69,063,079.00
Ending Balance	.25	
Foreign Exchange Gains/Losses	- .01	

Pound Sterling Activity by Date

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 24	Fwd FX Ctrct	- 14,925,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.492500000 TRADE 6/20/02 VALUE 9/24/02		10,000,000.00	15,571,000.01
Sep 24	Fwd FX Ctrct	7,697,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.539500000 TRADE 7/12/02 VALUE 9/24/02	- 0.01	- 5,000,000.00	- 7,785,500.00
Sep 24	Fwd FX Ctrct	7,775,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.555000000 TRADE 7/26/02 VALUE 9/24/02		- 5,000,000.00	- 7,785,500.00

Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00030301

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