

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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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Sep 25	Fwd FX Ctrct	15,120,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.512000000 TRADE 6/21/02 VALUE 9/25/02	- 10,000,000.00
Sep 25	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.553400000 TRADE 7/11/02 VALUE 9/25/02	- 15,534,000.00
Sep 25	Fwd FX Ctrct	89,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.372500000 TRADE 7/12/02 VALUE 9/25/02	- 9,495,865.56
Sep 25	Fwd FX Ctrct	44,327,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.452500000 TRADE 7/22/02 VALUE 9/25/02	- 30,517,728.06
Sep 25	Fwd FX Ctrct	- 14,640,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.464000000 TRADE 7/26/02 VALUE 9/25/02	10,000,000.00
Sep 25	Fwd FX Ctrct	76,625,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.662500000 TRADE 7/30/02 VALUE 9/25/02	- 10,000,000.00
Sep 25	Fwd FX Ctrct	- 76,575,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.542500000 TRADE 9/18/02 VALUE 9/25/02	10,152,469.34

Confidential Treatment Requested by JPMorgan
Chase
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