

09

2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2004 - September 30, 2004

Page 33 of 62

Account Transactions by Currency

Japanese Yen Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Foreign Exchange	3,062,300,000.00	9,284,667,520.00
Debits		
Foreign Exchange	- 3,062,300,000.0	- 9,284,667,520.0
Ending Balance	.00	
Foreign Exchange Gains/Losses	- 5,321.77	

Japanese Yen 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 10	Spot FX	- 5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL GBP SPOT RATE : 109.275000000 TRADE 9/08/04 VALUE 9/10/04 JAPANESE YEN POUND STERLING		976,750,000.00	8,938,458.02
Sep 10	Spot FX	5,000,000	SPOT CURRENCY TRANSACTION - SALE BUY GBP SELL JPY SPOT RATE : 109.301446822 TRADE 9/08/04 VALUE 9/10/04 POUND STERLING JAPANESE YEN		- 974,750,000.00	- 8,917,997.23

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00032672

SDNY_GM_00301870

EFTA01507612