

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 48 of 62

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Sep 9	Write Option	- 7,000,000	GBP PUT USD CALL FX EUROPEAN STYLE OPTION MAR 07, 2005 @ 1.77 KNOCK IN @ 1.775 KNOCK OUT @ 1.84 WRITTEN FX OPTION PUT 7,000,000.00 GBP CALL 12,390,000.00 USD TRADE DATE 09/07/04	324,618.00
Sep 9	Purchase	609,192	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 609,192.00
Sep 10	Spot FX	- 2,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL JPY SPOT RATE : 109.37000000 TRADE 9/08/04 VALUE 9/10/04 U S DOLLAR JAPANESE YEN	18,286.55
Sep 10	Spot FX	5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.772000000 TRADE 9/08/04 VALUE 9/10/04 POUND STERLING U S DOLLAR	- 8,860,000.00
Sep 10	Spot FX	- 5,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.788500000 TRADE 9/08/04 VALUE 9/10/04 U S DOLLAR POUND STERLING	8,942,500.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00032687

SDNY_GM_00301885

EFTA01507625