

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 43 of 62

Pound Sterling Activity by Date

continued

<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 23	Fwd FX Ctrct	8,988,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.797700000 TRADE 9/14/04 VALUE 9/23/04	- 500.45	- 5,000,000.00	- 8,995,499.55
Sep 23	Spot FX	- 8,996,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.799200000 TRADE 9/21/04 VALUE 9/23/04 POUND STERLING U S DOLLAR		5,000,000.00	8,996,000.00
Sep 29	Expired Opt	10,000,000	GBP PUT JPY CALL FX EUROPEAN STYLE OPTION MAR 08, 2005 @ 195. KNOCK IN @ 193 BARRIER EXP 9/29/2004 EXPIRATION OF WRITTEN FX OPTION EXPIRATION OF KNOCK IN PERIOD			

Confidential Treatment Requested by JPMorgan
Chase
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