

09

2004

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

 JPMorgan Private Bank

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC

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

Page 49 of 62

**U S Dollar Activity by Date**

continued

Settlement Date	Type	Quantity	Description	Amount USD
Sep 10	Spot FX	- 3,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.786600000 TRADE 9/08/04 VALUE 9/10/04 U S DOLLAR POUND STERLING	5,359,800.00
Sep 10	Spot FX	3,000,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.773000000 TRADE 9/08/04 VALUE 9/10/04 POUND STERLING U S DOLLAR	- 5,319,000.00
Sep 10	Write Option	- 13,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION MAR 08, 2005 @ .64 KNOCK IN @ 0.625 KNOCK OUT @ 0.6725 WRITTEN FX OPTION PUT 13,000,000.00 NZD CALL 8,320,000.00 USD TRADE DATE 09/08/04	295,360.00
Sep 10	Write Option	- 10,000,000	GBP PUT JPY CALL FX EUROPEAN STYLE OPTION MAR 08, 2005 @ 195. KNOCK IN @ 193 BARRIER EXP 9/29/2004 WRITTEN FX OPTION PUT 10,000,000.00 GBP CALL 1,950,000,000.00 JPY TRADE DATE 09/08/04	444,714.00

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00032750

SDNY\_GM\_00301948

EFTA01507680