

09

2004

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

 JPMorgan Private Bank

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Sep 14	Write Option	- 83,850,000	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 14, 2004 @ 6.45 WRITTEN FX OPTION CALL 83,850,000.00 ZAR PUT 13,000,000.00 USD TRADE DATE 09/10/04	117,000.00
Sep 14	Receipt of Assets	1	INTEREST RATE SWAP 1,000,000,000JPY NOTIONAL SEP 7 2014 REC FLOATING JPY 3 MONTH LIBOR PAY FIXED RATE 1.577% JPY QUARTERLY ACTUAL/360 JPMORGAN CHASE BANK TRADE DATE 09/03/04 AS OF 09/07/04	
Sep 14	Purchase	791,638.09	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 791,638.09
Sep 16	Buy-Back Opt	1,986,500	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 09/14/04	- 65,649.85
Sep 16	Buy-Back Opt	3,013,500	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 09/14/04	- 99,590.15

Confidential Treatment Requested by JPMorgan
Chase
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