

08

2004

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



Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
August 01, 2004 - August 31, 2004

Page 31 of 48

Account Transactions by Currency

Swiss Franc Activity Summary

	Amount this Period	Amount to Date
Beginning Balance	.00	
Credits		
Foreign Exchange	23,042,000.00	73,576,000.00
Debits		
Purchases of Securities		- 10,000,000.00
Foreign Exchange	- 23,042,000.00	- 63,576,000.00
Ending Balance	.00	

Swiss Franc Activity by Date

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Aug 16	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.538000000 TRADE 8/05/04 VALUE 8/16/04		7,690,000.00	6,189,882.07
Aug 16	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.535200000 TRADE 8/06/04 VALUE 8/16/04		15,352,000.00	12,357,226.22
Aug 16	Spot FX	15,000,000	SPOT CURRENCY TRANSACTION - SALE BUY EUR SELL CHF SPOT RATE : 1.240635375 TRADE 8/16/04 VALUE 8/16/04 EURO PRINCIPAL CURRENCY SWISS FRANC		- 22,987,500.00	- 18,528,812.30

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00032512

SDNY_GM_00301710

EFTA01507466