

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

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Swiss Franc Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 14	Spot FX	5,000,000	SPOT CURRENCY TRANSACTION - SALE BUY EUR SELL CHF SPOT RATE : 1.252388830 TRADE 9/10/04 VALUE 9/14/04 EURO PRINCIPAL CURRENCY SWISS FRANC		- 7,700,000.00	- 6,148,250.30
Sep 14	Spot FX	- 39,081.19	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.253800000 TRADE 9/10/04 VALUE 9/14/04 SWISS FRANC U S DOLLAR		49,000.00	39,081.19