

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 42 of 62

Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 14	Fwd FX Ctrct	- 9,250,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.850000000 TRADE 7/20/04 VALUE 9/14/04		5,000,000.00	9,000,503.12
Sep 14	Fwd FX Ctrct	9,059,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.811800000 TRADE 8/04/04 VALUE 9/14/04	32,784.37	- 5,000,000.00	- 9,000,503.12
Sep 14	Fwd FX Ctrct	-1,013,300,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL JPY CONTRACT RATE : 202.660000000 TRADE 8/13/04 VALUE 9/14/04		5,000,000.00	9,000,503.12
Sep 14	Spot FX	- 17,885,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.788500000 TRADE 9/10/04 VALUE 9/14/04 POUND STERLING U S DOLLAR		10,000,000.00	17,885,000.00
Sep 14	Spot FX	985,000,000	SPOT CURRENCY TRANSACTION - SALE BUY JPY SELL GBP SPOT RATE : 0.554898477 TRADE 9/10/04 VALUE 9/14/04 JAPANESE YEN POUND STERLING		- 5,000,000.00	- 9,010,657.27
Sep 14	Spot FX	- 5,365,500	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.788500000 TRADE 9/10/04 VALUE 9/14/04 POUND STERLING U S DOLLAR		3,000,000.00	5,365,500.00

Confidential Treatment Requested by JPMorgan
Chase
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