

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 55 of 62

**U S Dollar Activity by Date**

continued

| Settlement<br>Date | Type         | Quantity      | Description                                                                                                                                                                                                       | Amount USD     |
|--------------------|--------------|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| Sep 16             | Sale         | - 165,240     | JP MORGAN INSTITUTIONAL PRIME MONEY<br>INSTITUTIONAL CLASS SWEEP FUND (829)<br>(SWEEP DEADLINE IS 4:30 PM EST)                                                                                                    | 165,240.00     |
| Sep 17             | Write Option | - 115,500,000 | MXN PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>MAR 17, 2005 @ 11.55<br>KNOCK IN @ 11.62<br>BARRIER EXP 9/23/2004<br>WRITTEN FX OPTION<br>PUT 115,500,000.00 MXN<br>CALL 10,000,000.00 USD<br>TRADE DATE 09/15/04 | 180,000.00     |
| Sep 17             | Purchase     | 180,000       | JP MORGAN INSTITUTIONAL PRIME MONEY<br>INSTITUTIONAL CLASS SWEEP FUND (829)<br>(SWEEP DEADLINE IS 4:30 PM EST)                                                                                                    | - 180,000.00   |
| Sep 23             | Fwd FX Ctrct | - 5,000,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL GBP<br>CONTRACT RATE : 1.797700000<br>TRADE 9/14/04 VALUE 9/23/04                                                                                                | 8,988,500.00   |
| Sep 23             | Expired Opt  | - 156,660,000 | HKD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>SEP 23, 2004 @ 7.833<br>EXPIRATION OF PURCHASED FX OPTION                                                                                                         |                |
| Sep 23             | Spot FX      | 5,000,000     | SPOT CURRENCY TRANSACTION - BUY<br>BUY GBP SELL USD<br>SPOT RATE : 1.799200000<br>TRADE 9/21/04 VALUE 9/23/04<br>POUND STERLING<br>U S DOLLAR                                                                     | - 8,996,000.00 |

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00032694

SDNY\_GM\_00301892

EFTA01507631