

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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Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 10	Spot FX	- 8,860,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.772000000 TRADE 9/08/04 VALUE 9/10/04 POUND STERLING U S DOLLAR		5,000,000.00	8,860,000.00
Sep 10	Spot FX	8,942,500	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.788500000 TRADE 9/08/04 VALUE 9/10/04 U S DOLLAR POUND STERLING		- 5,000,000.00	- 8,942,500.00
Sep 10	Spot FX	5,359,800	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.786600000 TRADE 9/08/04 VALUE 9/10/04 U S DOLLAR POUND STERLING		- 3,000,000.00	- 5,359,800.00
Sep 10	Spot FX	- 5,319,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.773000000 TRADE 9/08/04 VALUE 9/10/04 POUND STERLING U S DOLLAR		3,000,000.00	5,319,000.00
Sep 14	Fwd FX Ctrct	24,048,700	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.849900000 TRADE 7/12/04 VALUE 9/14/04	85,239.39	- 13,000,000.00	- 23,401,308.13

Confidential Treatment Requested by JPMorgan
Chase
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