

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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Account Transactions by Currency

Pound Sterling Activity Summary

| | <i>Amount this Period</i> | <i>Amount to Date</i> |
|--------------------------------------|-------------------------------|---------------------------|
| Beginning Balance | .14 | |
| Credits | | |
| Sales, Maturities, Redemptions | | 13,000,000.00 |
| Foreign Exchange | 41,000,000.00 | 246,700,000.00 |
| Debits | | |
| Foreign Exchange | - 41,000,000.00 | - 259,699,999.86 |
| Ending Balance | .14 | |
| Foreign Exchange Gains/Losses | 117,523.31 | |

Pound Sterling Activity by Date

| <i>Settlement Date</i> | <i>Type</i> | <i>Quantity</i> | <i>Description</i> | <i>Realized Gain/Loss USD</i> | <i>Amount</i> | <i>Amount USD</i> |
|----------------------------|-------------|-----------------|--|-----------------------------------|----------------|-------------------|
| Sep 10 | Spot FX | 976,750,000 | SPOT CURRENCY TRANSACTION - SALE BUY JPY SELL GBP SPOT RATE : 0.559380598 TRADE 9/08/04 VALUE 9/10/04 JAPANESE YEN POUND STERLING | | - 5,000,000.00 | - 8,938,458.02 |
| Sep 10 | Spot FX | - 974,750,000 | SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL JPY SPOT RATE : 0.560664000 TRADE 9/08/04 VALUE 9/10/04 POUND STERLING JAPANESE YEN | | 5,000,000.00 | 8,917,997.23 |

Confidential Treatment Requested by JPMorgan
Chase
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