

08

2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
August 01, 2004 - August 31, 2004

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Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Aug 6	Fwd FX Ctrct	9,107,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.821400000 TRADE 7/28/04 VALUE 8/06/04	130,839.09	- 5,000,000.00	- 9,220,839.09
Aug 6	Spot FX	- 9,090,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.818000000 TRADE 8/04/04 VALUE 8/06/04 POUND STERLING U S DOLLAR		5,000,000.00	9,090,000.00
Aug 16	Fwd FX Ctrct	- 18,419,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.841900000 TRADE 8/06/04 VALUE 8/16/04		10,000,000.00	18,404,343.42
Aug 16	Spot FX	18,404,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.840400000 TRADE 8/13/04 VALUE 8/16/04 U S DOLLAR POUND STERLING		- 10,000,000.00	- 18,404,000.00
Aug 24	Fwd FX Ctrct	- 18,337,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.833700000 TRADE 2/23/04 VALUE 8/24/04		10,000,000.00	17,954,933.11
Aug 24	Fwd FX Ctrct	18,404,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.840400000 TRADE 3/01/04 VALUE 8/24/04	- 0.01	- 10,000,000.00	- 17,954,933.11

Confidential Treatment Requested by JPMorgan
Chase
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