

07 | 2004

JPMorgan Chase Bank  
345 Park Avenue, New York, NY 10154-1002Account Number: Q 3 [REDACTED]  
FINANCIAL TRUST COMPANY INCAsset Account Portfolio  
July 01, 2004 - July 31, 2004

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## Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 14	Spot FX	- 24,180,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.860000000 TRADE 7/12/04 VALUE 7/14/04 POUND STERLING U S DOLLAR		13,000,000.00	24,180,000.00
Jul 23	Spot FX	- 9,308,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.861600000 TRADE 7/20/04 VALUE 7/23/04 POUND STERLING U S DOLLAR		5,000,000.00	9,308,000.00
Jul 23	Spot FX	3,673,200	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.836600000 TRADE 7/21/04 VALUE 7/23/04 U S DOLLAR POUND STERLING		- 2,000,000.00	- 3,673,200.00
Jul 23	Spot FX	5,526,300	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.842100000 TRADE 7/21/04 VALUE 7/23/04 U S DOLLAR POUND STERLING		- 3,000,000.00	- 5,526,300.00
Jul 30	Fwd FX Ctrct	9,177,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.835400000 TRADE 7/21/04 VALUE 7/30/04	- 7,437.72	- 5,000,000.00	- 9,092,562.28

Confidential Treatment Requested by JPMorgan  
Chase  
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