

08 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002 JPMorgan Private BankAccount Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
August 01, 2004 - August 31, 2004

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Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Aug 3	Spot FX	- 12,053,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.205300000 TRADE 7/30/04 VALUE 8/03/04 EURO PRINCIPAL CURRENCY U S DOLLAR		10,000,000.00	12,053,000.00
Aug 6	Fwd FX Ctrct	5,993,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.198700000 TRADE 5/17/04 VALUE 8/06/04		- 5,000,000.00	- 6,128,577.55
Aug 6	Fwd FX Ctrct	- 6,127,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.225400000 TRADE 5/27/04 VALUE 8/06/04		5,000,000.00	6,128,577.55
Aug 10	Spot FX	- 12,240,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.224000000 TRADE 8/06/04 VALUE 8/10/04 EURO PRINCIPAL CURRENCY U S DOLLAR		10,000,000.00	12,240,000.00
Aug 10	Spot FX	12,271,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.227100000 TRADE 8/06/04 VALUE 8/10/04 U S DOLLAR EURO PRINCIPAL CURRENCY		- 10,000,000.00	- 12,271,000.00
Aug 16	Fwd FX Ctrct	7,690,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.538000000 TRADE 8/05/04 VALUE 8/16/04	- 2,515.95	- 5,000,000.00	- 6,172,077.52

Confidential Treatment Requested by JPMorgan
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