

07 | 2003

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
July 01, 2003 - July 31, 2003

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## Account Transactions by Currency

### Pound Sterling Activity Summary

|                             | <i>Amount this<br/>Period</i> | <i>Amount<br/>to Date</i> |
|-----------------------------|-------------------------------|---------------------------|
| <b>Beginning Balance</b>    | .00                           |                           |
| <b>Credits</b>              |                               |                           |
| Foreign Exchange            | 5,000,000.00                  | 10,000,000.00             |
| <b>Debits</b>               |                               |                           |
| Miscellaneous Disbursements |                               | - .25                     |
| Foreign Exchange            | - 5,000,000.00                | - 10,000,000.00           |
| <b>Ending Balance</b>       | .00                           |                           |

### Pound Sterling Activity by Date

| <i>Settlement<br/>Date</i> | <i>Type</i>  | <i>Quantity</i> | <i>Description</i>  | <i>Realized<br/>Gain/Loss USD</i> | <i>Amount</i>  | <i>Amount USD</i> |
|----------------------------|--------------|-----------------|---|-----------------------------------|----------------|-------------------|
| Jul 10                     | Fwd FX Ctrct | 8,137,277.88    | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL GBP<br>CONTRACT RATE : 1.627455600<br>TRADE 6/06/03 VALUE 7/10/03  |                                   | - 5,000,000.00 | - 8,142,659.39    |
| Jul 10                     | Fwd FX Ctrct | - 7,732,752.57  | SETTLE FORWARD CURRENCY CONTRACT<br>BUY GBP SELL USD<br>CONTRACT RATE : 1.546550500<br>TRADE 12/13/02 VALUE 7/10/03 |                                   | 5,000,000.00   | 8,142,659.39      |