

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

Page 42 of 65

Account Transactions by Currency

Pound Sterling Activity Summary

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

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>
Jul 10	Fwd FX Ctrct	8,137,277.88	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.627455600 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 BUY GBP SELL USD CONTRACT RATE : 1.546550500 TRADE 12/13/02 VALUE 7/10/03		5,000,000.00	8,142,659.39