

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
February 01, 2004 - February 29, 2004

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## Account Transactions by Currency

### Pound Sterling Activity Summary

|                                | Amount this<br>Period | Amount<br>to Date |
|--------------------------------|-----------------------|-------------------|
| <b>Beginning Balance</b>       | .00                   |                   |
| <b>Credits</b>                 |                       |                   |
| Sales, Maturities, Redemptions | 13,000,000.00         | 13,000,000.00     |
| Foreign Exchange               | 15,000,000.00         | 20,000,000.00     |
| <b>Debits</b>                  |                       |                   |
| Foreign Exchange               | - 28,000,000.00       | - 33,000,000.00   |
| <b>Ending Balance</b>          | .00                   |                   |

### Pound Sterling Activity by Date

| Settlement<br>Date | Type       | Quantity      | Description                                                                                                                                                                                          | Realized<br>Gain/Loss USD | Amount          | Amount USD      |
|--------------------|------------|---------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|-----------------|-----------------|
| Feb 3              | Redemption | - 10,000,000  | 3 MONTH GBP BULLISH FX DEPOSIT -GBP<br>100% PRINCIPAL PROTECTED IN GBP<br>JPMORGAN CHASE LONDON 1/30/2004<br>TO REDEMPTION                                                                           | 831,764.69                | 10,000,000.00   | 17,811,764.71   |
| Feb 3              | Spot FX    | 17,811,764.71 | SPOT CURRENCY TRANSACTION - SALE<br>BUY USD SELL GBP<br>SPOT RATE : 1.781176400<br>TRADE 1/30/04 VALUE 2/03/04<br>REP: FX TO COVER MATURITY<br>OF STRUCTURED DEPOSIT<br>U S DOLLAR<br>POUND STERLING |                           | - 10,000,000.00 | - 17,811,764.71 |