

Account Number: Q 30171-00-5
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
February 01, 2004 - February 29, 2004

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Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Feb 11	Expired Opt	7,168,458.74	GBP PUT USD CALL FX EUROPEAN STYLE OPTION OCT 18, 2004 @ 1.818 KNOCK IN TRIGGERED @ 1.815 KNOCK OUT @ 1.8735 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			
Feb 11	Expired Opt	12,500,000	GBP PUT USD CALL FX EUROPEAN STYLE OPTION JUL 16, 2004 @ 1.83 KNOCK IN TRIGGERED @ 1.8165 KNOCK OUT @ 1.8793 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			
Feb 13	Fwd FX Ctrct	- 9,202,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.840400000 TRADE 1/09/04 VALUE 2/13/04		5,000,000.00	9,440,196.35
Feb 13	Fwd FX Ctrct	- 18,165,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.816500000 TRADE 1/20/04 VALUE 2/13/04		10,000,000.00	18,880,392.71
Feb 13	Fwd FX Ctrct	27,867,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.857800000 TRADE 2/09/04 VALUE 2/13/04		- 15,000,000.00	- 28,320,589.06
Feb 23	Redemption	- 3,000,000	3 MONTH GBP BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN GBP JPMORGAN CHASE LONDON 02/19/2004 TO REDEMPTION	236,921.83	3,000,000.00	5,336,321.83