

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2004 - June 30, 2004

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Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jun 8	Fwd FX Ctrct	18,012,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.801200000 TRADE 3/16/04 VALUE 6/08/04		- 10,000,000.00	- 18,353,675.32
Jun 14	Fwd FX Ctrct	8,752,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.750500000 TRADE 5/11/04 VALUE 6/14/04	- 111,331.54	- 5,000,000.00	- 9,087,604.50
Jun 14	Fwd FX Ctrct	8,850,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.770100000 TRADE 5/12/04 VALUE 6/14/04	- 111,331.53	- 5,000,000.00	- 9,087,604.50
Jun 14	Fwd FX Ctrct	- 1,767,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.767000000 TRADE 5/17/04 VALUE 6/14/04		1,000,000.00	1,817,520.90
Jun 14	Fwd FX Ctrct	7,103,600	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.775900000 TRADE 5/19/04 VALUE 6/14/04	- 89,065.23	- 4,000,000.00	- 7,270,083.60
Jun 14	Spot FX	- 14,720,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.840000000 TRADE 6/10/04 VALUE 6/14/04 POUND STERLING U S DOLLAR		8,000,000.00	14,720,000.00