

06 | 2004

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



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

| <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> |
|------------------------|---------------|-----------------|--|-------------------------------|----------------|-------------------|
| Jun 14 | Spot FX | - 9,219,500 | SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.843900000 TRADE 6/10/04 VALUE 6/14/04 POUND STERLING U S DOLLAR | | 5,000,000.00 | 9,219,500.00 |
| Jun 17 | FX Opt Asgn'D | - 9,125,000 | SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION BUY GBP SELL USD TRADE 6/15/04 VALUE 6/17/04 | | 5,000,000.00 | 9,165,062.78 |
| Jun 17 | Spot FX | 9,096,000 | SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.819200000 TRADE 6/15/04 VALUE 6/17/04 U S DOLLAR POUND STERLING | | - 5,000,000.00 | - 9,096,000.00 |