

07 | 2002

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2002 - July 31, 2002

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Account Transactions by Currency

Pound Sterling Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.25	
Credits		
Foreign Exchange	26,432,000.00	49,063,079.25
Debits		
Foreign Exchange	- 26,432,000.00	- 49,063,079.00
Ending Balance	.25	
Foreign Exchange Gains/Losses	47,968.61	

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 15	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL GBP CONTRACT RATE : 0.643200000 TRADE 6/20/02 VALUE 7/15/02	47,968.61	- 6,432,000.00	- 10,068,331.28
Jul 15	Spot FX	15,462,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.546200000 TRADE 7/10/02 VALUE 7/15/02 U S DOLLAR POUND STERLING		- 10,000,000.00	- 15,462,000.00