

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
November 01, 2003 - November 30, 2003

Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Nov 20	Fwd FX Ctrct	7,804,450.95	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.560890200 TRADE 9/04/03 VALUE 11/20/03	- 0.01	- 5,000,000.00	- 8,518,613.16
Nov 20	Fwd FX Ctrct	8,450,408.90	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.690081800 TRADE 10/24/03 VALUE 11/20/03		- 5,000,000.00	- 8,518,613.16
Nov 20	Fwd FX Ctrct	- 16,088,499.46	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.608850000 TRADE 7/25/03 VALUE 11/20/03		10,000,000.00	17,037,226.33
Nov 21	Spot FX	- 5,099,400	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.699800000 TRADE 11/19/03 VALUE 11/21/03 POUND STERLING U S DOLLAR		3,000,000.00	5,099,400.00
Nov 21	Purchase	3,000,000	3 MONTH GBP BULLISH FX DEPOSIT 100% PRINCIPAL PROTECTED IN GBP JPMORGAN CHASE LONDON 02/19/2004		- 3,000,000.00	- 5,099,400.00
Nov 28	Expired Opt	4,500,000	GBP PUT USD CALL FX EUROPEAN STYLE OPTION JUL 22, 2004 @ 1.69 KNOCK IN TRIGGERED @ 1.6775 KNOCK OUT @ 1.7183 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			