

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2004 - May 31, 2004

Page 49 of 78

Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
May 13	Fwd FX Ctrct	17,911,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.791100000 TRADE 5/04/04 VALUE 5/13/04	76,019.74	- 10,000,000.00	- 17,632,019.74
May 13	Fwd FX Ctrct	5,386,800	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.795600000 TRADE 5/06/04 VALUE 5/13/04	22,805.92	- 3,000,000.00	- 5,289,605.92
May 13	Spot FX	- 14,044,800	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.755600000 TRADE 5/11/04 VALUE 5/13/04 POUND STERLING U S DOLLAR		8,000,000.00	14,044,800.00
May 13	Spot FX	- 8,778,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.755600000 TRADE 5/11/04 VALUE 5/13/04 POUND STERLING U S DOLLAR		5,000,000.00	8,778,000.00
May 18	Fwd FX Ctrct	8,767,500	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.753500000 TRADE 5/11/04 VALUE 5/18/04	12,340.73	- 5,000,000.00	- 8,850,340.73
May 18	Spot FX	- 8,838,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.767600000 TRADE 5/17/04 VALUE 5/18/04 POUND STERLING U S DOLLAR		5,000,000.00	8,838,000.00