

06 | 2004

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



Account Number: Q [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 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