

07 | 2004

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



Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2004 - July 31, 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>
Jul 30	Spot FX	- 9,112,500	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.822500000 TRADE 7/28/04 VALUE 7/30/04 POUND STERLING U S DOLLAR		5,000,000.00	9,112,500.00
Jul 30	Spot FX	9,112,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.822400000 TRADE 7/28/04 VALUE 7/30/04 U S DOLLAR POUND STERLING		- 5,000,000.00	- 9,112,000.00
Jul 30	Spot FX	- 9,087,500	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.817500000 TRADE 7/28/04 VALUE 7/30/04 POUND STERLING U S DOLLAR		5,000,000.00	9,087,500.00