

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
October 01, 2004 - October 31, 2004

Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Oct 20	Fwd FX Ctrct	-2,978,100,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL JPY CONTRACT RATE : 198.54000000 TRADE 9/23/04 VALUE 10/20/04		15,000,000.00	27,198,746.68
Oct 20	Fwd FX Ctrct	1,003,550,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL GBP CONTRACT RATE : 200.71000000 TRADE 9/27/04 VALUE 10/20/04		- 5,000,000.00	- 9,066,248.89
Oct 20	Spot FX	1,966,500,000	SPOT CURRENCY TRANSACTION - SALE BUY JPY SELL GBP SPOT RATE : 0.551690821 TRADE 10/19/04 VALUE 10/20/04 JAPANESE YEN POUND STERLING		- 10,000,000.00	- 18,126,094.57
Oct 21	Spot FX	- 17,977,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.797700000 TRADE 10/19/04 VALUE 10/21/04 POUND STERLING U S DOLLAR		10,000,000.00	17,977,000.00
Oct 21	Spot FX	17,986,330	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.798633000 TRADE 10/18/04 VALUE 10/21/04 U S DOLLAR POUND STERLING		- 10,000,000.00	- 17,986,330.00