

09

2004

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2004 - September 30, 2004

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Account Transactions by Currency

Mexican New Peso Activity Summary

| | <i>Amount this Period</i> | <i>Amount to Date</i> |
|-------------------|-------------------------------|---------------------------|
| Beginning Balance | .00 | |
| Ending Balance | .00 | |

Mexican New Peso Activity by Date

| <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> |
|----------------------------|-------------|-----------------|---|-----------------------------------|---------------|-------------------|
| Sep 29 | Expired Opt | 115,500,000 | MXN PUT USD CALL FX EUROPEAN STYLE OPTION MAR 17, 2005 @ 11.55 KNOCK IN @ 11.62 BARRIER EXP 9/23/2004 EXPIRATION OF WRITTEN FX OPTION EXPIRATION OF KNOCK IN PERIOD | | | |