

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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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> |
|------------------------|--------------|-----------------|--|-------------------------------|----------------|-------------------|
| Sep 23 | Fwd FX Ctrct | 8,988,500 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.797700000 TRADE 9/14/04 VALUE 9/23/04 | - 500.45 | - 5,000,000.00 | - 8,995,499.55 |
| Sep 23 | Spot FX | - 8,996,000 | SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.799200000 TRADE 9/21/04 VALUE 9/23/04 POUND STERLING U S DOLLAR | | 5,000,000.00 | 8,996,000.00 |
| Sep 29 | Expired Opt | 10,000,000 | GBP PUT JPY CALL FX EUROPEAN STYLE OPTION MAR 08, 2005 @ 195. KNOCK IN @ 193 BARRIER EXP 9/29/2004 EXPIRATION OF WRITTEN FX OPTION EXPIRATION OF KNOCK IN PERIOD | | | |