

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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U S Dollar Activity by Date

continued

| Settlement Date | Type | Quantity | Description | Amount USD |
|-----------------|--------------|---------------|---|----------------|
| Sep 16 | Sale | - 165,240 | JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST) | 165,240.00 |
| Sep 17 | Write Option | - 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 WRITTEN FX OPTION PUT 115,500,000.00 MXN CALL 10,000,000.00 USD TRADE DATE 09/15/04 | 180,000.00 |
| Sep 17 | Purchase | 180,000 | JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST) | - 180,000.00 |
| Sep 23 | Fwd FX Ctrct | - 5,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL GBP CONTRACT RATE : 1.797700000 TRADE 9/14/04 VALUE 9/23/04 | 8,988,500.00 |
| Sep 23 | Expired Opt | - 156,660,000 | HKD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.833 EXPIRATION OF PURCHASED FX OPTION | |
| Sep 23 | Spot FX | 5,000,000 | 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 | - 8,996,000.00 |

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