

04 | 2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Pound Sterling Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Apr 21	Expired Opt	- 5,000,000	GBP CALL USD PUT FX EUROPEAN STYLE OPTION OCT 18, 2004 @ 1.81 KNOCK OUT @ 1.7695 BARRIER EXP 5/18/2004 EXPIRATION OF PURCHASED FX OPTION OPTION KNOCKED OUT			
Apr 26	FX Opt Asgn'D	- 9,568,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION BUY GBP SELL USD TRADE 4/22/04 VALUE 4/26/04		5,200,000.00	9,288,202.20
Apr 26	Spot FX	9,234,160	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.775800000 TRADE 4/22/04 VALUE 4/26/04 U S DOLLAR POUND STERLING		- 5,200,000.00	- 9,234,160.00
Apr 27	Spot FX	4,429,500	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL GBP SPOT RATE : 1.771800000 TRADE 4/23/04 VALUE 4/27/04 U S DOLLAR POUND STERLING		- 2,500,000.00	- 4,429,500.00
Apr 27	Spot FX	- 4,426,250	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.770500000 TRADE 4/23/04 VALUE 4/27/04 POUND STERLING U S DOLLAR		2,500,000.00	4,426,250.00