

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

Page 32 of 62

Hungarian Forint 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 14 | Fwd FX Ctrct | 4,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL HUF CONTRACT RATE : 201.570000000 TRADE 8/17/04 VALUE 9/14/04 | 39,612.57 | - 806,280,000.00 | - 3,994,472.37 |
| Sep 14 | Spot FX | - 3,921,595.33 | SPOT CURRENCY TRANSACTION - BUY BUY HUF SELL USD SPOT RATE : 205.600000000 TRADE 9/10/04 VALUE 9/14/04 HUNGARIAN FORINT U S DOLLAR | | 806,280,000.00 | 3,921,595.33 |