

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
September 01, 2004 - September 30, 2004

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Foreign Exchange Contracts continued

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivables USD	Market Value Payables USD	Unrealized Gain/Loss USD
Sep. 10 04	Oct. 20 04	GBP	- 3,000,000.00	USD	5,349,000.00	1.783	1.806563	5,349,000.00	5,419,690.17	- 70,690.17
Sep. 21 04	Oct. 20 04	GBP	- 5,000,000.00	USD	8,971,000.00	1.7942	1.806563	8,971,000.00	9,032,816.95	- 61,816.95
Sep. 21 04	Oct. 20 04	GBP	- 5,000,000.00	USD	8,976,000.00	1.7952	1.806563	8,976,000.00	9,032,816.95	- 56,816.95
Total Closed			0.00		338,700.00			46,781,324.07	46,442,624.07	338,700.00
HUNGARIAN FORINT - U S DOLLAR										
Apr. 27 04	Oct. 20 04	HUF	1,059,940,000.00	USD	- 4,803,280.91	220.67	199.928785	5,301,587.75	4,803,280.91	498,306.84
Apr. 28 04	Oct. 20 04	HUF	634,280,000.00	USD	- 2,859,564.49	221.81	199.928785	3,172,529.65	2,859,564.49	312,965.16
Sep. 10 04	Oct. 20 04	HUF	- 1,694,220,000.00	USD	8,159,017.57	207.65	199.928785	8,159,017.57	8,474,117.40	- 315,099.83
Total Closed			0.00		496,172.17			16,633,134.97	16,136,962.80	496,172.17
JAPANESE YEN - U S DOLLAR										
Apr. 16 04	Oct. 20 04	JPY	1,076,700,000.00	USD	- 10,000,000.00	107.67	110.100984	9,779,204.19	10,000,000.00	- 220,795.81
May. 25 04	Oct. 20 04	JPY	- 558,650,000.00	USD	5,000,000.00	111.73	110.100984	5,000,000.00	5,073,978.28	- 73,978.28
Sep. 10 04	Oct. 20 04	JPY	- 1,072,250,000.00	USD	9,785,088.52	109.58	110.100984	9,785,088.52	9,738,786.75	46,301.77
Sep. 10 04	Oct. 20 04	JPY	- 1,098,200,000.00	USD	10,000,000.00	109.82	110.100984	10,000,000.00	9,974,479.47	25,520.53
Sep. 22 04	Oct. 20 04	JPY	1,103,000,000.00	USD	- 10,000,000.00	110.30	110.100984	10,018,075.81	10,000,000.00	18,075.81
Sep. 22 04	Oct. 20 04	JPY	- 6,350,000.00	USD	57,460.86	110.51	110.100984	57,460.86	57,674.32	- 213.46
Sep. 27 04	Oct. 20 04	JPY	- 3,450,000.00	USD	31,011.23	111.25	110.100984	31,011.23	31,334.86	- 323.63
Sep. 27 04	Oct. 20 04	JPY	- 10,850,000.00	USD	97,528.08	111.25	110.100984	97,528.08	98,545.89	- 1,017.81
Total Open			- 570,050,000.00		4,971,088.69			44,768,368.69	44,974,799.57	- 206,430.88
MEXICAN NEW PESO - U S DOLLAR										
Sep. 24 04	Oct. 20 04	MXN	57,307,500.00	USD	- 5,000,000.00	11.4615	11.443145	5,008,020.07	5,000,000.00	8,020.07
N ZEALAND DOLLAR - U S DOLLAR										
Mar. 11 04	Mar. 15 05	NZD	5,000,000.00	USD	- 3,102,500.00	0.6205	0.661913	3,309,565.88	3,102,500.00	207,065.88
Mar. 23 04	Mar. 15 05	NZD	- 5,000,000.00	USD	3,170,500.00	0.6341	0.661913	3,170,500.00	3,309,565.88	- 139,065.88
Total Closed			0.00		68,000.00			6,480,065.88	6,412,065.88	68,000.00
Apr. 16 04	Oct. 20 04	NZD	10,000,000.00	USD	- 6,276,000.00	0.6276	0.674063	6,740,632.22	6,276,000.00	464,632.22
May. 27 04	Oct. 20 04	NZD	5,000,000.00	USD	- 3,127,000.00	0.6254	0.674063	3,370,316.11	3,127,000.00	243,316.11