

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

Page 19 of 62

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
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
Sep. 10 04	Oct. 20 04	NZD	- 20,000,000.00	USD	12,986,000.00	0.6493	0.674063	12,986,000.00	13,481,264.44	- 495,264.44
Sep. 30 04	Oct. 20 04	NZD	17,500,000.00	USD	- 11,798,500.00	0.6742	0.674063	11,796,106.38	11,798,500.00	- 2,393.62
Total Open			17,500,000.00		- 11,342,500.00			38,263,370.82	37,809,764.44	453,606.38
Total			17,500,000.00		- 11,274,500.00			44,743,436.70	44,221,830.32	521,606.38
S AFRICAN RAND - U S DOLLAR										
Sep. 29 04	Oct. 1 04	ZAR	12,900,000.00	USD	- 2,000,000.00	6.45	6.45	2,000,000.00	2,000,000.00	0.00
Sep. 29 04	Oct. 1 04	ZAR	- 12,900,000.00	USD	2,000,000.00	6.45	6.45	2,000,000.00	2,000,000.00	0.00
Total Closed			0.00		.00			4,000,000.00	4,000,000.00	0.00
Sep. 29 04	Oct. 20 04	ZAR	12,924,600.00	USD	- 2,000,000.00	6.4623	6.495857	1,989,668.29	2,000,000.00	- 10,331.71
Total			12,924,600.00		- 2,000,000.00			5,989,668.29	6,000,000.00	- 10,331.71
TRADE RELATED										
SWISS FRANC - U S DOLLAR										
Sep. 30 04	Oct. 4 04	CHF	- 5,011,209.24	USD	4,024,744.39	1.2451	1.2451	4,024,744.39	4,024,744.39	0.00
Total Foreign Exchange Contracts								365,404,625.60	364,613,888.39	790,737.21