

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

Page 25 of 62

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Revaluation Rate	Contracted/ Base Amount USD	Revalued Amount USD	Realized Gain/Loss USD
Settled Foreign Exchange Contracts				continued						
Sep 10 04	Sep 14 04	GBP	10,000,000.00	USD	- 17,885,000.00	1.788500	1.788500	- 17,885,000.00	17,885,000.00	
Sep 10 04	Sep 14 04	GBP	3,000,000.00	USD	- 5,365,500.00	1.788500	1.788500	- 5,365,500.00	5,365,500.00	
Sep 14 04	Sep 23 04	GBP	- 5,000,000.00	USD	8,988,500.00	1.797700	1.799100	8,988,500.00	- 8,995,499.55	- 6,999.55
Sep 21 04	Sep 23 04	GBP	5,000,000.00	USD	- 8,996,000.00	1.799200	1.799200	- 8,996,000.00	8,996,000.00	
HUNGARIAN FORINT - U S DOLLAR										
Jul 13 04	Sep 14 04	HUF	- 677,070,000.00	USD	3,268,501.08	207.150000	201.848936	3,268,501.08	- 3,354,340.19	- 85,839.11
Jul 21 04	Sep 14 04	HUF	677,070,000.00	USD	- 3,286,747.57	206.000000	201.848936	- 3,286,747.57	3,354,340.19	67,592.62
Aug 17 04	Sep 14 04	HUF	- 806,280,000.00	USD	4,000,000.00	201.570000	201.848936	4,000,000.00	- 3,994,472.37	5,527.63
Sep 10 04	Sep 14 04	HUF	806,280,000.00	USD	- 3,921,595.33	205.600000	205.600000	- 3,921,595.33	3,921,595.33	
JAPANESE YEN - U S DOLLAR										
Sep 8 04	Sep 10 04	JPY	- 2,000,000.00	USD	18,286.55	109.370000	109.274988	18,286.55	- 18,302.45	- 15.90
Jul 12 04	Sep 14 04	JPY	- 518,050,000.00	USD	4,797,647.71	107.980000	109.570000	4,797,647.71	- 4,728,027.74	69,619.97
Aug 10 04	Sep 14 04	JPY	- 554,200,000.00	USD	5,000,000.00	110.840000	109.570000	5,000,000.00	- 5,057,953.81	- 57,953.81
Sep 10 04	Sep 14 04	JPY	1,072,250,000.00	USD	- 9,769,931.66	109.750000	109.750000	- 9,769,931.66	9,769,931.66	
Sep 10 04	Sep 14 04	JPY	28,300,000.00	USD	- 258,683.72	109.400000	109.400000	- 258,683.72	258,683.72	
N ZEALAND DOLLAR - U S DOLLAR										
Jul 7 04	Sep 9 04	NZD	- 10,000,000.00	USD	6,483,000.00	0.648300	1.535982	6,483,000.00	- 6,510,495.08	- 27,495.08
Aug 10 04	Sep 9 04	NZD	10,000,000.00	USD	- 6,514,000.00	0.651400	1.535982	- 6,514,000.00	6,510,495.08	- 3,504.92
Jul 12 04	Sep 14 04	NZD	- 20,000,000.00	USD	13,096,000.00	0.654800	1.506819	13,096,000.00	- 13,272,998.70	- 176,998.70
Aug 4 04	Sep 14 04	NZD	- 10,000,000.00	USD	6,389,000.00	0.638900	1.506819	6,389,000.00	- 6,636,499.35	- 247,499.35
Aug 6 04	Sep 14 04	NZD	5,000,000.00	USD	- 3,252,000.00	0.650400	1.506819	- 3,252,000.00	3,318,249.67	66,249.67
Aug 10 04	Sep 14 04	NZD	5,000,000.00	USD	- 3,269,000.00	0.653800	1.506819	- 3,269,000.00	3,318,249.67	49,249.67