

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
October 01, 2004 - October 31, 2004

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## Outstanding Foreign Exchange Contracts

### Net Currency Exposure Summary

|                  | <i>Value in Currency</i> |
|------------------|--------------------------|
| Pound Sterling   | 10,000,000.00            |
| Japanese Yen     | - 1,953,829,000.00       |
| Mexican New Peso | 117,341,000.00           |
| U S Dollar       | - 9,427,000.00           |

### Gain/Loss Summary

|                                   | <i>Value in USD</i> |
|-----------------------------------|---------------------|
| Total Unrealized Closed           | 68,000.00           |
| Total Unrealized Open             | 36,828.18           |
| <b>Total Unrealized Gain/Loss</b> | <b>104,828.18</b>   |

### Foreign Exchange Contracts

| <i>Trade Date</i>                    | <i>Settlement Date</i> | <i>Currency</i> | <i>Amount</i>         | <i>Counter Currency</i> | <i>Counter Amount</i>  | <i>Contract Rate</i> | <i>Current Market Forward Rate</i> | <i>Market Value Receivables USD</i> | <i>Market Value Payables USD</i> | <i>Unrealized Gain/Loss USD</i> |
|--------------------------------------|------------------------|-----------------|-----------------------|-------------------------|------------------------|----------------------|------------------------------------|-------------------------------------|----------------------------------|---------------------------------|
| <b>SPECULATIVE</b>                   |                        |                 |                       |                         |                        |                      |                                    |                                     |                                  |                                 |
| <b>AUSTRALIA DOLLAR - U S DOLLAR</b> |                        |                 |                       |                         |                        |                      |                                    |                                     |                                  |                                 |
| Oct. 27 04                           | Dec. 9 04              | AUD             | - 10,000,000.00       | USD                     | 7,421,000.00           | 0.7421               | 0.744253                           | 7,421,000.00                        | 7,442,534.07                     | - 21,534.07                     |
| Oct. 8 04                            | Apr. 12 05             | AUD             | 10,000,000.00         | USD                     | - 7,214,000.00         | 0.7214               | 0.73654                            | 7,365,404.47                        | 7,214,000.00                     | 151,404.47                      |
| <b>Total Open</b>                    |                        |                 | <b>0.00</b>           |                         | <b>207,000.00</b>      |                      |                                    | <b>14,786,404.47</b>                | <b>14,656,534.07</b>             | <b>129,870.40</b>               |
| <b>POUND STERLING - JAPANESE YEN</b> |                        |                 |                       |                         |                        |                      |                                    |                                     |                                  |                                 |
| Oct. 19 04                           | Dec. 9 04              | GBP             | 10,000,000.00         | JPY                     | - 1,953,829,000.00     | 195.3829             | 193.555216                         | 18,268,509.74                       | 18,441,013.77                    | - 172,504.03                    |
| <b>MEXICAN NEW PESO - U S DOLLAR</b> |                        |                 |                       |                         |                        |                      |                                    |                                     |                                  |                                 |
| Oct. 13 04                           | Apr. 14 05             | MXN             | 58,200,000.00         | USD                     | - 5,000,000.00         | 11.64                | 11.877055                          | 4,900,204.58                        | 5,000,000.00                     | - 99,795.42                     |
| Oct. 18 04                           | Apr. 14 05             | MXN             | 59,141,000.00         | USD                     | - 5,000,000.00         | 11.8282              | 11.877055                          | 4,979,432.97                        | 5,000,000.00                     | - 20,567.03                     |
| <b>Total Open</b>                    |                        |                 | <b>117,341,000.00</b> |                         | <b>- 10,000,000.00</b> |                      |                                    | <b>9,879,637.55</b>                 | <b>10,000,000.00</b>             | <b>- 120,362.45</b>             |
| <b>N ZEALAND DOLLAR - U S DOLLAR</b> |                        |                 |                       |                         |                        |                      |                                    |                                     |                                  |                                 |
| Mar. 11 04                           | Mar. 15 05             | NZD             | 5,000,000.00          | USD                     | - 3,102,500.00         | 0.6205               | 0.672952                           | 3,364,762.07                        | 3,102,500.00                     | 262,262.07                      |