

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

Australia Dollar Activity by Date

continued

| Settlement Date | Type | Quantity | Description | Realized Gain/Loss USD | Amount | Amount USD |
|-----------------|--------------|--------------|--|------------------------|-----------------|----------------|
| Oct 20 | Fwd FX Ctrct | - 7,289,000 | SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.728900000 TRADE 4/16/04 VALUE 10/20/04 | | 10,000,000.00 | 7,365,999.57 |
| Oct 20 | Fwd FX Ctrct | - 2,148,600 | SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.716200000 TRADE 4/23/04 VALUE 10/20/04 | | 3,000,000.00 | 2,209,799.87 |
| Oct 20 | Fwd FX Ctrct | 8,947,900 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.688300000 TRADE 9/10/04 VALUE 10/20/04 | | - 13,000,000.00 | - 9,575,799.45 |
| Oct 20 | Fwd FX Ctrct | - 12,622,750 | SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.721300000 TRADE 9/30/04 VALUE 10/20/04 | | 17,500,000.00 | 12,890,499.26 |
| Oct 20 | Fwd FX Ctrct | 7,226,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.722600000 TRADE 10/05/04 VALUE 10/20/04 | | - 10,000,000.00 | - 7,365,999.57 |
| Oct 20 | Fwd FX Ctrct | 5,430,750 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.724100000 TRADE 10/06/04 VALUE 10/20/04 | | - 7,500,000.00 | - 5,524,499.68 |
| Oct 28 | Fwd FX Ctrct | 7,265,100 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.726510000 TRADE 10/19/04 VALUE 10/28/04 | 2,497.77 | - 10,000,000.00 | - 7,452,497.77 |