

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

| 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 | | | | | | | | | | |
| Apr 23 04 | Oct 20 04 | EUR | 3,000,000.00 | USD | - 3,536,700.00 | 1.178900 | 1.260450 | - 3,536,700.00 | 3,781,349.75 | 244,649.75 |
| May 3 04 | Oct 20 04 | EUR | - 10,000,000.00 | USD | 11,883,000.00 | 1.188300 | 1.260450 | 11,883,000.00 | - 12,604,499.17 | - 721,499.17 |
| May 11 04 | Oct 20 04 | EUR | - 1,500,000.00 | USD | 1,766,100.00 | 1.177400 | 1.260450 | 1,766,100.00 | - 1,890,674.87 | - 124,574.87 |
| May 17 04 | Oct 20 04 | EUR | - 1,500,000.00 | USD | 1,796,100.00 | 1.197400 | 1.260450 | 1,796,100.00 | - 1,890,674.87 | - 94,574.87 |
| Sep 30 04 | Oct 20 04 | EUR | 10,000,000.00 | USD | - 12,423,000.00 | 1.242300 | 1.260450 | - 12,423,000.00 | 12,604,499.17 | 181,499.17 |
| Oct 8 04 | Oct 20 04 | EUR | - 10,000,000.00 | USD | 12,414,000.00 | 1.241400 | 1.260450 | 12,414,000.00 | - 12,604,499.17 | - 190,499.17 |
| Oct 20 04 | Oct 25 04 | EUR | 10,000,000.00 | USD | - 12,612,950.00 | 1.261295 | 1.261295 | - 12,612,950.00 | 12,612,950.00 | |
| Oct 20 04 | Oct 25 04 | EUR | 10,000,000.00 | USD | - 12,594,950.00 | 1.259495 | 1.259495 | - 12,594,950.00 | 12,594,950.00 | |
| Oct 21 04 | Oct 25 04 | EUR | - 10,000,000.00 | USD | 12,640,000.00 | 1.264000 | 1.260395 | 12,640,000.00 | - 12,603,950.00 | 36,050.00 |
| Oct 21 04 | Oct 25 04 | EUR | - 10,000,000.00 | USD | 12,635,000.00 | 1.263500 | 1.260395 | 12,635,000.00 | - 12,603,950.00 | 31,050.00 |
| Oct 19 04 | Oct 27 04 | EUR | 10,000,000.00 | USD | - 12,589,750.00 | 1.258975 | 1.277050 | - 12,589,750.00 | 12,770,495.04 | 180,745.04 |
| Oct 25 04 | Oct 27 04 | EUR | - 10,000,000.00 | USD | 12,803,000.00 | 1.280300 | 1.277050 | 12,803,000.00 | - 12,770,495.04 | 32,504.96 |
| Oct 26 04 | Oct 29 04 | EUR | - 20,000,000.00 | USD | 25,512,000.00 | 1.275600 | 1.271800 | 25,512,000.00 | - 25,436,000.00 | 76,000.00 |
| Oct 27 04 | Oct 29 04 | EUR | 10,000,000.00 | USD | - 12,723,000.00 | 1.272300 | 1.272300 | - 12,723,000.00 | 12,723,000.00 | |
| Oct 27 04 | Oct 29 04 | EUR | 10,000,000.00 | USD | - 12,713,000.00 | 1.271300 | 1.271300 | - 12,713,000.00 | 12,713,000.00 | |
| POUND STERLING - JAPANESE YEN | | | | | | | | | | |
| Sep 10 04 | Oct 20 04 | GBP | 5,000,000.00 | JPY | - 980,350,000.00 | 196.070000 | 1.813270 | 9,066,248.89 | - 9,058,443.05 | 7,805.84 |
| | | | | | | | 108.225000 | | | |
| Sep 22 04 | Oct 20 04 | GBP | - 5,000,000.00 | JPY | 986,700,000.00 | 197.340000 | 1.813270 | - 9,066,248.89 | 9,117,117.11 | 50,868.22 |
| | | | | | | | 108.225000 | | | |
| Sep 23 04 | Oct 20 04 | GBP | 15,000,000.00 | JPY | 2,978,100,000.00 | 198.540000 | 1.813270 | 27,198,746.68 | - 27,517,671.51 | - 318,924.83 |
| | | | | | | | 108.225000 | | | |
| Sep 27 04 | Oct 20 04 | GBP | - 5,000,000.00 | JPY | 1,003,550,000.00 | 200.710000 | 1.813270 | - 9,066,248.89 | 9,272,811.27 | 206,562.38 |
| | | | | | | | 108.225000 | | | |