

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

Euro Currency Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Oct 20	Fwd FX Ctrct	1,766,100	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.177400000 TRADE 5/11/04 VALUE 10/20/04	1,977.22	- 1,500,000.00	- 1,890,674.87
Oct 20	Fwd FX Ctrct	1,796,100	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.197400000 TRADE 5/17/04 VALUE 10/20/04	1,977.23	- 1,500,000.00	- 1,890,674.87
Oct 20	Fwd FX Ctrct	7,687,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.537400000 TRADE 9/10/04 VALUE 10/20/04	6,590.76	- 5,000,000.00	- 6,302,249.58
Oct 20	Fwd FX Ctrct	- 679,650,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL JPY CONTRACT RATE : 135.930000000 TRADE 9/23/04 VALUE 10/20/04		5,000,000.00	6,302,249.58
Oct 20	Fwd FX Ctrct	683,100,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL EUR CONTRACT RATE : 136.620000000 TRADE 9/27/04 VALUE 10/20/04	6,590.76	- 5,000,000.00	- 6,302,249.58
Oct 20	Fwd FX Ctrct	- 12,423,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.242300000 TRADE 9/30/04 VALUE 10/20/04		10,000,000.00	12,604,499.17
Oct 20	Fwd FX Ctrct	12,414,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.241400000 TRADE 10/08/04 VALUE 10/20/04	13,181.54	- 10,000,000.00	- 12,604,499.17