

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
September 01, 2004 - September 30, 2004

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Foreign Exchange Contracts continued

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivables USD	Market Value Payables USD	Unrealized Gain/Loss USD
EURO CURRENCY - JAPANESE YEN										
Sep. 23 04	Oct. 20 04	EUR	5,000,000.00	JPY	- 679,650,000.00	135.93	136.724499	6,209,049.83	6,172,969.38	36,080.45
Sep. 27 04	Oct. 20 04	EUR	- 5,000,000.00	JPY	683,100,000.00	136.62	136.724499	6,204,304.25	6,209,049.83	- 4,745.58
Total Closed			0.00		3,450,000.00			12,413,354.08	12,382,019.21	31,334.87
EURO CURRENCY - U S DOLLAR										
Sep. 30 04	Oct. 4 04	EUR	- 10,000,000.00	USD	12,428,000.00	1.2428	0.804635	12,428,000.00	12,428,000.00	0.00
Sep. 30 04	Oct. 4 04	EUR	10,000,000.00	USD	- 12,418,000.00	1.2418	0.805283	12,418,000.00	12,418,000.00	0.00
Sep. 30 04	Oct. 4 04	EUR	10,000,000.00	USD	- 12,402,000.00	1.2402	0.806322	12,402,000.00	12,402,000.00	0.00
Sep. 30 04	Oct. 4 04	EUR	- 10,000,000.00	USD	12,423,000.00	1.2423	0.804959	12,423,000.00	12,423,000.00	0.00
Total Closed			0.00		31,000.00			49,671,000.00	49,671,000.00	0.00
Apr. 16 04	Oct. 20 04	EUR	10,000,000.00	USD	- 11,971,000.00	1.1971	0.805276	12,418,099.67	11,971,000.00	447,099.67
Apr. 23 04	Oct. 20 04	EUR	3,000,000.00	USD	- 3,536,700.00	1.1789	0.805276	3,725,429.90	3,536,700.00	188,729.90
May. 3 04	Oct. 20 04	EUR	- 10,000,000.00	USD	11,883,000.00	1.1883	0.805276	11,883,000.00	12,418,099.67	- 535,099.67
May. 11 04	Oct. 20 04	EUR	- 1,500,000.00	USD	1,766,100.00	1.1774	0.805276	1,766,100.00	1,862,714.95	- 96,614.95
May. 17 04	Oct. 20 04	EUR	- 1,500,000.00	USD	1,796,100.00	1.1974	0.805276	1,796,100.00	1,862,714.95	- 66,614.95
Sep. 30 04	Oct. 20 04	EUR	10,000,000.00	USD	- 12,423,000.00	1.2423	0.805276	12,418,099.67	12,423,000.00	- 4,900.33
Total Open			10,000,000.00		- 12,485,500.00			44,006,829.24	44,074,229.57	- 67,400.33
Total			10,000,000.00		- 12,454,500.00			93,677,829.24	93,745,229.57	- 67,400.33
POUND STERLING - JAPANESE YEN										
Sep. 10 04	Oct. 20 04	GBP	5,000,000.00	JPY	- 980,350,000.00	196.07	198.904406	9,032,816.95	8,904,098.47	128,718.48
Sep. 22 04	Oct. 20 04	GBP	- 5,000,000.00	JPY	986,700,000.00	197.34	198.904406	8,961,772.80	9,032,816.95	- 71,044.15
Sep. 23 04	Oct. 20 04	GBP	15,000,000.00	JPY	- 2,978,100,000.00	198.54	198.904406	27,098,450.85	27,048,804.69	49,646.16
Sep. 27 04	Oct. 20 04	GBP	- 5,000,000.00	JPY	1,003,550,000.00	200.71	198.904406	9,114,814.12	9,032,816.95	81,997.17
Total Open			10,000,000.00		-1,968,200,000.00			54,207,854.72	54,018,537.06	189,317.66
POUND STERLING - U S DOLLAR										
Apr. 16 04	Oct. 20 04	GBP	10,000,000.00	USD	- 17,725,000.00	1.7725	1.806563	18,065,633.90	17,725,000.00	340,633.90
Apr. 23 04	Oct. 20 04	GBP	3,000,000.00	USD	- 5,232,300.00	1.7441	1.806563	5,419,690.17	5,232,300.00	187,390.17