

Account Number [REDACTED]
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
May. 27 04	Oct. 20 04	NZD	5,000,000.00	USD	- 3,127,000.00	0.6254	0.674063	3,370,316.11	3,127,000.00	243,316.11
Sep. 10 04	Oct. 20 04	NZD	- 20,000,000.00	USD	12,986,000.00	0.6493	0.674063	12,986,000.00	13,481,264.44	- 495,264.44
Sep. 30 04	Oct. 20 04	NZD	17,500,000.00	USD	- 11,798,500.00	0.6742	0.674063	11,796,106.38	11,798,500.00	- 2,393.62
Total Open			17,500,000.00		- 11,342,500.00			38,263,370.82	37,809,764.44	453,606.38
Total			17,500,000.00		- 11,274,500.00			44,743,436.70	44,221,830.32	521,606.38
S AFRICAN RAND - U S DOLLAR										
Sep. 29 04	Oct. 1 04	ZAR	12,900,000.00	USD	- 2,000,000.00	6.45	6.45	2,000,000.00	2,000,000.00	0.00
Sep. 29 04	Oct. 1 04	ZAR	- 12,900,000.00	USD	2,000,000.00	6.45	6.45	2,000,000.00	2,000,000.00	0.00
Total Closed			0.00		.00			4,000,000.00	4,000,000.00	0.00
Sep. 29 04	Oct. 20 04	ZAR	12,924,600.00	USD	- 2,000,000.00	6.4623	6.495857	1,989,668.29	2,000,000.00	- 10,331.71
Total			12,924,600.00		- 2,000,000.00			5,989,668.29	6,000,000.00	- 10,331.71
TRADE RELATED										
SWISS FRANC - U S DOLLAR										
Sep. 30 04	Oct. 4 04	CHF	- 5,011,209.24	USD	4,024,744.39	1.2451	1.2451	4,024,744.39	4,024,744.39	0.00
Total Foreign Exchange Contracts								365,404,625.60	364,613,888.39	790,737.21