

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Japanese Yen Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Oct 20	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 109.820000000 TRADE 9/10/04 VALUE 10/20/04	6,637.11	-1,098,200,000.00	- 10,147,378.14
Oct 20	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL JPY CONTRACT RATE : 196.070000000 TRADE 9/10/04 VALUE 10/20/04	5,924.87	- 980,350,000.00	- 9,058,443.05
Oct 20	Fwd FX Ctrct	57,460.86	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 110.510000000 TRADE 9/22/04 VALUE 10/20/04	38.37	- 6,350,000.00	- 58,674.05
Oct 20	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 110.300000000 TRADE 9/22/04 VALUE 10/20/04		1,103,000,000.00	10,191,730.19
Oct 20	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL GBP CONTRACT RATE : 197.340000000 TRADE 9/22/04 VALUE 10/20/04		986,700,000.00	9,117,117.11
Oct 20	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL JPY CONTRACT RATE : 198.540000000 TRADE 9/23/04 VALUE 10/20/04	17,998.54	-2,978,100,000.00	- 27,517,671.51
Oct 20	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL JPY CONTRACT RATE : 135.930000000 TRADE 9/23/04 VALUE 10/20/04	4,107.55	- 679,650,000.00	- 6,279,972.27