

Account Number: Q 30171-00-5
FINANCIAL TRUST COMPANY INC

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

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Japanese Yen Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Oct 20	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL GBP CONTRACT RATE : 200.710000000 TRADE 9/27/04 VALUE 10/20/04		1,003,550,000.00	9,272,811.27
Oct 20	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL EUR CONTRACT RATE : 136.620000000 TRADE 9/27/04 VALUE 10/20/04		683,100,000.00	6,311,850.31
Oct 20	Fwd FX Ctrct	31,011.23	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 111.250000000 TRADE 9/27/04 VALUE 10/20/04	20.85	- 3,450,000.00	- 31,878.03
Oct 20	Fwd FX Ctrct	97,528.08	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 111.250000000 TRADE 9/27/04 VALUE 10/20/04	65.57	- 10,850,000.00	- 100,254.10
Oct 20	Fwd FX Ctrct	- 4,952,672.85	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 110.930000000 TRADE 10/05/04 VALUE 10/20/04		549,400,000.00	5,076,461.07
Oct 20	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL GBP SPOT RATE : 108.490000000 TRADE 10/19/04 VALUE 10/20/04 JAPANESE YEN POUND STERLING		1,966,500,000.00	18,126,094.57