

Account Number: Q 3 [REDACTED]
FINANCIAL TRUST COMPANY INC

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

S African Rand Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Oct 18	Expired Opt	67,000,000	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION APR 12, 2005 @ 6.7 KNOCK IN @ 6.85 KNOCK OUT @ 6.39 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			
Oct 20	Fwd FX Ctrct	- 2,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY ZAR SELL USD CONTRACT RATE : 6.462300000 TRADE 9/29/04 VALUE 10/20/04		12,924,600.00	2,047,704.67
Oct 20	Spot FX	2,032,169.81	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL ZAR SPOT RATE : 6.360000000 TRADE 10/18/04 VALUE 10/20/04 U S DOLLAR S AFRICAN RAND		- 12,924,600.00	- 2,032,169.81