

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

Account Transactions by Currency

Swiss Franc Activity Summary

| | <i>Amount this Period</i> | <i>Amount to Date</i> |
|--------------------------------|-------------------------------|---------------------------|
| Beginning Balance | .00 | |
| Credits | | |
| Sales, Maturities, Redemptions | 10,029,115.50 | 10,029,115.50 |
| Foreign Exchange | 7,695,000.00 | 104,292,000.00 |
| Debits | | |
| Purchases of Securities | | - 10,000,000.00 |
| Foreign Exchange | - 17,724,115.50 | - 104,321,115.50 |
| Ending Balance | .00 | |

Swiss Franc Activity by Date

| <i>Settlement Date</i> | <i>Type</i> | <i>Quantity</i> | <i>Description</i> | <i>Realized Gain/Loss USD</i> | <i>Amount</i> | <i>Amount USD</i> |
|----------------------------|-------------|-----------------|--|-----------------------------------|----------------|-------------------|
| Oct 4 | Spot FX | 4,024,744.39 | SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.245100000 TRADE 9/30/04 VALUE 10/04/04 U S DOLLAR SWISS FRANC | | - 5,011,209.24 | - 4,024,744.39 |
| Oct 6 | Sale | - 5,000,000 | 6 MONTH CHF LINKED STRUCTURE 100% PRINCIPAL PROTECTED IN CHF JPMORGAN LONDON 12/6/2004 AS OF 10/04/04 | | 5,011,209.24 | 4,024,744.39 |