

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Swiss Franc 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 CHF SELL EUR CONTRACT RATE : 1.537400000 TRADE 9/10/04 VALUE 10/20/04		7,687,000.00	6,299,012.57
Oct 20	Sale	- 5,000,000	6 MONTH CHF LINKED STRUCTURE 100% PRINCIPAL PROTECTED IN CHF JPMORGAN LONDON 12/6/2004 REP: UNWIND OF CHF BULLISH STRUCTURED DEPOSIT		5,017,906.26	4,029,799.43
Oct 20	Spot FX	5,000,000	SPOT CURRENCY TRANSACTION - SALE BUY EUR SELL CHF SPOT RATE : 1.229478627 TRADE 10/19/04 VALUE 10/20/04 EURO PRINCIPAL CURRENCY SWISS FRANC		- 7,695,000.00	- 6,258,750.52
Oct 20	Spot FX	- 6,512.54	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.228400000 TRADE 10/19/04 VALUE 10/20/04 SWISS FRANC U S DOLLAR		8,000.00	6,512.54
Oct 20	Spot FX	4,029,799.43	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.245200000 TRADE 10/15/04 VALUE 10/20/04 U S DOLLAR SWISS FRANC		- 5,017,906.26	- 4,029,799.43