

Account Number: XXXXXXXXXX
 FINANCIAL TRUST COMPANY INC

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

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Foreign Exchange Contracts continued

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivables USD	Market Value Payables USD	Unrealized Gain/Loss USD
EURO CURRENCY - U S DOLLAR										
Apr. 16 04	Oct. 20 04	EUR	10,000,000.00	USD	- 11,971,000.00	1.1971	0.823313	12,146,049.67	11,971,000.00	175,049.67
Apr. 23 04	Oct. 20 04	EUR	3,000,000.00	USD	- 3,536,700.00	1.1789	0.823313	3,643,814.90	3,536,700.00	107,114.90
May. 3 04	Oct. 20 04	EUR	- 10,000,000.00	USD	11,883,000.00	1.1883	0.823313	11,883,000.00	12,146,049.67	- 263,049.67
May. 11 04	Oct. 20 04	EUR	- 1,500,000.00	USD	1,766,100.00	1.1774	0.823313	1,766,100.00	1,821,907.45	- 55,807.45
May. 17 04	Oct. 20 04	EUR	- 1,500,000.00	USD	1,796,100.00	1.1974	0.823313	1,796,100.00	1,821,907.45	- 25,807.45
Total Closed			0.00		- 62,500.00			31,235,064.57	31,297,564.57	- 62,500.00
POUND STERLING - JAPANESE YEN										
Aug. 13 04	Sep. 14 04	GBP	5,000,000.00	JPY	- 1,013,300,000.00	202.66	197.03627	8,983,163.37	9,239,557.17	- 256,393.80
POUND STERLING - U S DOLLAR										
Jul. 12 04	Sep. 14 04	GBP	- 13,000,000.00	USD	24,048,700.00	1.8499	1.796633	24,048,700.00	23,356,224.76	692,475.24
Jul. 20 04	Sep. 14 04	GBP	5,000,000.00	USD	- 9,250,000.00	1.85	1.796633	8,983,163.37	9,250,000.00	- 266,836.63
Aug. 4 04	Sep. 14 04	GBP	- 5,000,000.00	USD	9,059,000.00	1.8118	1.796633	9,059,000.00	8,983,163.37	75,836.63
Apr. 16 04	Oct. 20 04	GBP	10,000,000.00	USD	- 17,725,000.00	1.7725	1.791105	17,911,049.73	17,725,000.00	186,049.73
Apr. 23 04	Oct. 20 04	GBP	3,000,000.00	USD	- 5,232,300.00	1.7441	1.791105	5,373,314.91	5,232,300.00	141,014.91
Total Open			0.00		900,400.00			65,375,228.01	64,546,688.13	828,539.88
HUNGARIAN FORINT - U S DOLLAR										
Jul. 13 04	Sep. 14 04	HUF	- 677,070,000.00	USD	3,268,501.08	207.15	205.887857	3,268,501.08	3,288,537.79	- 20,036.71
Jul. 21 04	Sep. 14 04	HUF	677,070,000.00	USD	- 3,286,747.57	206.00	205.887857	3,288,537.79	3,286,747.57	1,790.22
Aug. 17 04	Sep. 14 04	HUF	- 806,280,000.00	USD	4,000,000.00	201.57	205.887857	4,000,000.00	3,916,112.44	83,887.56
Apr. 27 04	Oct. 20 04	HUF	1,059,940,000.00	USD	- 4,803,280.91	220.67	207.879895	5,098,809.57	4,803,280.91	295,528.66
Apr. 28 04	Oct. 20 04	HUF	634,280,000.00	USD	- 2,859,564.49	221.81	207.879895	3,051,184.91	2,859,564.49	191,620.42
Total Open			887,940,000.00		- 3,681,091.89			18,707,033.35	18,154,243.20	552,790.15
JAPANESE YEN - U S DOLLAR										
Jul. 12 04	Sep. 14 04	JPY	- 518,050,000.00	USD	4,797,647.71	107.98	109.669758	4,797,647.71	4,723,727.02	73,920.69
Aug. 10 04	Sep. 14 04	JPY	- 554,200,000.00	USD	5,000,000.00	110.84	109.669758	5,000,000.00	5,053,352.99	- 53,352.99