

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
Apr. 16 04	Oct. 20 04	JPY	1,076,700,000.00	USD	- 10,000,000.00	107.67	109.480209	9,834,654.24	10,000,000.00	- 165,345.76
May. 25 04	Oct. 20 04	JPY	- 558,650,000.00	USD	5,000,000.00	111.73	109.480209	5,000,000.00	5,102,748.76	- 102,748.76
Total Open			- 554,200,000.00		4,797,647.71			24,632,301.95	24,879,828.77	- 247,526.82
N ZEALAND DOLLAR - U S DOLLAR										
Jul. 7 04	Sep. 9 04	NZD	- 10,000,000.00	USD	6,483,000.00	0.6483	0.655352	6,483,000.00	6,553,518.93	- 70,518.93
Aug. 10 04	Sep. 9 04	NZD	10,000,000.00	USD	- 6,514,000.00	0.6514	0.655352	6,553,518.93	6,514,000.00	39,518.93
Mar. 11 04	Mar. 15 05	NZD	5,000,000.00	USD	- 3,102,500.00	0.6205	0.640617	3,203,082.56	3,102,500.00	100,582.56
Mar. 23 04	Mar. 15 05	NZD	- 5,000,000.00	USD	3,170,500.00	0.6341	0.640617	3,170,500.00	3,203,082.56	- 32,582.56
Total Closed			0.00		37,000.00			19,410,101.49	19,373,101.49	37,000.00
Jul. 12 04	Sep. 14 04	NZD	- 20,000,000.00	USD	13,096,000.00	0.6548	0.654909	13,096,000.00	13,098,171.16	- 2,171.16
Aug. 4 04	Sep. 14 04	NZD	- 10,000,000.00	USD	6,389,000.00	0.6389	0.654909	6,389,000.00	6,549,085.58	- 160,085.58
Aug. 6 04	Sep. 14 04	NZD	5,000,000.00	USD	- 3,252,000.00	0.6504	0.654909	3,274,542.79	3,252,000.00	22,542.79
Aug. 10 04	Sep. 14 04	NZD	5,000,000.00	USD	- 3,269,000.00	0.6538	0.654909	3,274,542.79	3,269,000.00	5,542.79
Apr. 16 04	Oct. 20 04	NZD	10,000,000.00	USD	- 6,276,000.00	0.6276	0.651913	6,519,132.19	6,276,000.00	243,132.19
May. 27 04	Oct. 20 04	NZD	5,000,000.00	USD	- 3,127,000.00	0.6254	0.651913	3,259,566.09	3,127,000.00	132,566.09
May. 27 04	Oct. 20 04	NZD	5,000,000.00	USD	- 3,127,000.00	0.6254	0.651913	3,259,566.09	3,127,000.00	132,566.09
Total Open			0.00		434,000.00			39,072,349.95	38,698,256.74	374,093.21
Total			0.00		471,000.00			58,482,451.44	58,071,358.23	411,093.21

Total Foreign Exchange Contracts			258,239,818.73	257,253,150.64	986,668.09
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