

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

Australia Dollar Activity by Date

continued

| Settlement Date | Type | Quantity | Description | Realized Gain/Loss USD | Amount | Amount USD |
|-----------------|--------------|-------------|--|------------------------|-----------------|-----------------|
| Aug 17 | Spot FX | 7,175,000 | SPOT CURRENCY TRANSACTION - SALE BUY USD SELL AUD SPOT RATE : 0.717500000 TRADE 8/16/04 VALUE 8/17/04 U S DOLLAR AUSTRALIA DOLLAR | | - 10,000,000.00 | - 7,175,000.00 |
| Aug 17 | Spot FX | - 7,080,000 | SPOT CURRENCY TRANSACTION - BUY BUY AUD SELL USD SPOT RATE : 0.708000000 TRADE 8/13/04 VALUE 8/17/04 AUSTRALIA DOLLAR U S DOLLAR | | 10,000,000.00 | 7,080,000.00 |
| Aug 24 | Fwd FX Ctrct | - 5,676,750 | SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.756900000 TRADE 2/20/04 VALUE 8/24/04 | | 7,500,000.00 | 5,305,978.06 |
| Aug 24 | Fwd FX Ctrct | - 5,639,250 | SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.751900000 TRADE 2/20/04 VALUE 8/24/04 | | 7,500,000.00 | 5,305,978.06 |
| Aug 24 | Fwd FX Ctrct | 11,347,500 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.756500000 TRADE 3/01/04 VALUE 8/24/04 | 0.01 | - 15,000,000.00 | - 10,611,956.13 |