

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
August 01, 2004 - August 31, 2004

Page 14 of 48

Outstanding Foreign Exchange Contracts

Net Currency Exposure Summary

	Value in Currency
Swiss Franc	22,953,000.00
Euro Currency	- 15,000,000.00
Pound Sterling	5,000,000.00
Hungarian Forint	887,940,000.00
Japanese Yen	- 1,567,500,000.00
U S Dollar	2,335,155.82

Gain/Loss Summary

	Value in USD
Total Unrealized Closed	- 39,500.00
Total Unrealized Open	1,026,168.09
Total Unrealized Gain/Loss	986,668.09

Foreign Exchange Contracts

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
SPECULATIVE										
AUSTRALIA DOLLAR - U S DOLLAR										
Jul. 7 04	Sep. 9 04	AUD	- 10,000,000.00	USD	7,166,000.00	0.7166	0.705445	7,166,000.00	7,054,448.74	111,551.26
Jul. 8 04	Sep. 9 04	AUD	10,000,000.00	USD	- 7,180,000.00	0.718	0.705445	7,054,448.74	7,180,000.00	- 125,551.26
Total Closed			0.00		- 14,000.00			14,220,448.74	14,234,448.74	- 14,000.00
Jul. 12 04	Sep. 14 04	AUD	- 13,000,000.00	USD	9,361,300.00	0.7201	0.705053	9,361,300.00	9,165,691.79	195,608.21
Apr. 16 04	Oct. 20 04	AUD	10,000,000.00	USD	- 7,289,000.00	0.7289	0.702503	7,025,032.35	7,289,000.00	- 263,967.65
Apr. 23 04	Oct. 20 04	AUD	3,000,000.00	USD	- 2,148,600.00	0.7162	0.702503	2,107,509.70	2,148,600.00	- 41,090.30
Total Open			0.00		- 76,300.00			18,493,842.05	18,603,291.79	- 109,449.74
Total			0.00		- 90,300.00			32,714,290.79	32,837,740.53	- 123,449.74
SWISS FRANC - EURO CURRENCY										
Aug. 16 04	Sep. 14 04	CHF	22,953,000.00	EUR	- 15,000,000.00	1.5302	1.539992	18,110,285.25	18,226,170.04	- 115,884.79