

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

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

Account Transactions by Currency

Swiss Franc Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Foreign Exchange	23,042,000.00	73,576,000.00
Debits		
Purchases of Securities		- 10,000,000.00
Foreign Exchange	- 23,042,000.00	- 63,576,000.00
Ending Balance	.00	

Swiss Franc Activity by Date

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
Aug 16	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.538000000 TRADE 8/05/04 VALUE 8/16/04		7,690,000.00	6,189,882.07
Aug 16	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.535200000 TRADE 8/06/04 VALUE 8/16/04		15,352,000.00	12,357,226.22
Aug 16	Spot FX	15,000,000	SPOT CURRENCY TRANSACTION - SALE BUY EUR SELL CHF SPOT RATE : 1.240635375 TRADE 8/16/04 VALUE 8/16/04 EURO PRINCIPAL CURRENCY SWISS FRANC		- 22,987,500.00	- 18,528,812.30