

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2004 - May 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 | | | | | | | | | | |
| Mar. 3 04 | Jun. 7 04 | EUR | 5,000,000.00 | USD | - 6,073,500.00 | 1.2147 | 0.819057 | 6,104,584.56 | 6,073,500.00 | 31,084.56 |
| Mar. 5 04 | Jun. 7 04 | EUR | 10,000,000.00 | USD | - 12,395,000.00 | 1.2395 | 0.819057 | 12,209,169.13 | 12,395,000.00 | - 185,830.87 |
| Mar. 5 04 | Jun. 7 04 | EUR | 20,000,000.00 | USD | - 24,726,000.00 | 1.2363 | 0.819057 | 24,418,338.26 | 24,726,000.00 | - 307,661.74 |
| Mar. 16 04 | Jun. 7 04 | EUR | - 35,000,000.00 | USD | 42,952,000.00 | 1.2272 | 0.819057 | 42,952,000.00 | 42,732,091.95 | 219,908.05 |
| May. 17 04 | Aug. 6 04 | EUR | - 5,000,000.00 | USD | 5,993,500.00 | 1.1987 | 0.820242 | 5,993,500.00 | 6,095,763.30 | - 102,263.30 |
| May. 27 04 | Aug. 6 04 | EUR | 5,000,000.00 | USD | - 6,127,000.00 | 1.2254 | 0.820242 | 6,095,763.30 | 6,127,000.00 | - 31,236.70 |
| Feb. 20 04 | Aug. 24 04 | EUR | 7,500,000.00 | USD | - 9,395,250.00 | 1.2527 | 0.820488 | 9,140,899.95 | 9,395,250.00 | - 254,350.05 |
| Mar. 1 04 | Aug. 24 04 | EUR | - 7,500,000.00 | USD | 9,287,250.00 | 1.2383 | 0.820488 | 9,287,250.00 | 9,140,899.95 | 146,350.05 |
| Apr. 16 04 | Oct. 20 04 | EUR | 10,000,000.00 | USD | - 11,971,000.00 | 1.1971 | 0.820963 | 12,180,812.21 | 11,971,000.00 | 209,812.21 |
| Apr. 23 04 | Oct. 20 04 | EUR | 3,000,000.00 | USD | - 3,536,700.00 | 1.1789 | 0.820963 | 3,654,243.66 | 3,536,700.00 | 117,543.66 |
| May. 3 04 | Oct. 20 04 | EUR | - 10,000,000.00 | USD | 11,883,000.00 | 1.1883 | 0.820963 | 11,883,000.00 | 12,180,812.21 | - 297,812.21 |
| May. 11 04 | Oct. 20 04 | EUR | - 1,500,000.00 | USD | 1,766,100.00 | 1.1774 | 0.820963 | 1,766,100.00 | 1,827,121.83 | - 61,021.83 |
| May. 17 04 | Oct. 20 04 | EUR | - 1,500,000.00 | USD | 1,796,100.00 | 1.1974 | 0.820963 | 1,796,100.00 | 1,827,121.83 | - 31,021.83 |
| Total Closed | | | 0.00 | | - 546,500.00 | | | 147,481,761.07 | 148,028,261.07 | - 546,500.00 |
| POUND STERLING - U S DOLLAR | | | | | | | | | | |
| Mar. 3 04 | Jun. 7 04 | GBP | 10,000,000.00 | USD | - 18,106,000.00 | 1.8106 | 1.832196 | 18,321,962.64 | 18,106,000.00 | 215,962.64 |
| Mar. 5 04 | Jun. 7 04 | GBP | - 10,000,000.00 | USD | 18,290,000.00 | 1.829 | 1.832196 | 18,290,000.00 | 18,321,962.64 | - 31,962.64 |
| Mar. 5 04 | Jun. 8 04 | GBP | 10,000,000.00 | USD | - 18,295,000.00 | 1.8295 | 1.832032 | 18,320,316.43 | 18,295,000.00 | 25,316.43 |
| Mar. 16 04 | Jun. 8 04 | GBP | - 10,000,000.00 | USD | 18,012,000.00 | 1.8012 | 1.832032 | 18,012,000.00 | 18,320,316.43 | - 308,316.43 |
| Feb. 23 04 | Aug. 24 04 | GBP | 10,000,000.00 | USD | - 18,337,000.00 | 1.8337 | 1.819165 | 18,191,649.89 | 18,337,000.00 | - 145,350.11 |
| Mar. 1 04 | Aug. 24 04 | GBP | - 10,000,000.00 | USD | 18,404,000.00 | 1.8404 | 1.819165 | 18,404,000.00 | 18,191,649.89 | 212,350.11 |
| Total Closed | | | 0.00 | | - 32,000.00 | | | 109,539,928.96 | 109,571,928.96 | - 32,000.00 |
| May. 11 04 | Jun. 14 04 | GBP | - 5,000,000.00 | USD | 8,752,500.00 | 1.7505 | 1.831044 | 8,752,500.00 | 9,155,219.58 | - 402,719.58 |
| May. 12 04 | Jun. 14 04 | GBP | - 5,000,000.00 | USD | 8,850,500.00 | 1.7701 | 1.831044 | 8,850,500.00 | 9,155,219.58 | - 304,719.58 |
| May. 17 04 | Jun. 14 04 | GBP | 1,000,000.00 | USD | - 1,767,000.00 | 1.767 | 1.831044 | 1,831,043.91 | 1,767,000.00 | 64,043.91 |
| May. 19 04 | Jun. 14 04 | GBP | - 4,000,000.00 | USD | 7,103,600.00 | 1.7759 | 1.831044 | 7,103,600.00 | 7,324,175.66 | - 220,575.66 |
| Apr. 16 04 | Oct. 20 04 | GBP | 10,000,000.00 | USD | - 17,725,000.00 | 1.7725 | 1.810108 | 18,101,081.96 | 17,725,000.00 | 376,081.96 |