

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
Apr. 23 04	Oct. 20 04	GBP	3,000,000.00	USD	- 5,232,300.00	1.7441	1.810108	5,430,324.58	5,232,300.00	198,024.58
<b>Total Open</b>			<b>0.00</b>		<b>- 17,700.00</b>			<b>50,069,050.45</b>	<b>50,358,914.82</b>	<b>- 289,864.37</b>
<b>Total</b>			<b>0.00</b>		<b>- 49,700.00</b>			<b>159,608,979.41</b>	<b>159,930,843.78</b>	<b>- 321,864.37</b>
<b>HUNGARIAN FORINT - U S DOLLAR</b>										
May. 12 04	Jun. 14 04	HUF	- 1,396,450,000.00	USD	6,478,242.71	215.56	206.829810	6,478,242.71	6,751,686.32	- 273,443.61
May. 17 04	Jun. 14 04	HUF	- 297,770,000.00	USD	1,394,968.61	213.46	206.829810	1,394,968.61	1,439,686.08	- 44,717.47
Apr. 27 04	Oct. 20 04	HUF	1,059,940,000.00	USD	- 4,803,280.91	220.67	213.779408	4,958,101.47	4,803,280.91	154,820.56
Apr. 28 04	Oct. 20 04	HUF	634,280,000.00	USD	- 2,859,564.49	221.81	213.779408	2,966,983.60	2,859,564.49	107,419.11
<b>Total Open</b>			<b>0.00</b>		<b>210,365.92</b>			<b>15,798,296.39</b>	<b>15,854,217.80</b>	<b>- 55,921.41</b>
<b>JAPANESE YEN - U S DOLLAR</b>										
May. 18 04	Jun. 15 04	JPY	- 567,850,000.00	USD	5,000,000.00	113.57	110.47286	5,000,000.00	5,140,176.49	- 140,176.49
May. 27 04	Jun. 15 04	JPY	49,800,000.00	USD	- 445,438.28	111.80	110.47286	450,789.45	445,438.28	5,351.17
Apr. 16 04	Oct. 20 04	JPY	1,076,700,000.00	USD	- 10,000,000.00	107.67	109.865589	9,800,156.77	10,000,000.00	- 199,843.23
May. 25 04	Oct. 20 04	JPY	- 558,650,000.00	USD	5,000,000.00	111.73	109.865589	5,000,000.00	5,084,849.61	- 84,849.61
<b>Total Open</b>			<b>0.00</b>		<b>- 445,438.28</b>			<b>20,250,946.22</b>	<b>20,670,464.38</b>	<b>- 419,518.16</b>
<b>N ZEALAND DOLLAR - U S DOLLAR</b>										
Mar. 3 04	Jun. 8 04	NZD	15,000,000.00	USD	- 9,943,500.00	0.6629	0.627703	9,415,549.56	9,943,500.00	- 527,950.44
Mar. 4 04	Jun. 8 04	NZD	15,000,000.00	USD	- 9,900,000.00	0.66	0.627703	9,415,549.56	9,900,000.00	- 484,450.44
Mar. 16 04	Jun. 8 04	NZD	- 10,000,000.00	USD	6,450,000.00	0.645	0.627703	6,450,000.00	6,277,033.04	172,966.96
Mar. 22 04	Jun. 8 04	NZD	- 20,000,000.00	USD	13,118,000.00	0.6559	0.627703	13,118,000.00	12,554,066.08	563,933.92
Feb. 20 04	Aug. 24 04	NZD	5,000,000.00	USD	- 3,315,000.00	0.663	0.621507	3,107,536.90	3,315,000.00	- 207,463.10
Feb. 23 04	Aug. 24 04	NZD	5,000,000.00	USD	- 3,344,500.00	0.6689	0.621507	3,107,536.90	3,344,500.00	- 236,963.10
Mar. 2 04	Aug. 24 04	NZD	- 10,000,000.00	USD	6,742,000.00	0.6742	0.621507	6,742,000.00	6,215,073.80	526,926.20
Mar. 11 04	Mar. 15 05	NZD	5,000,000.00	USD	- 3,102,500.00	0.6205	0.608080	3,040,398.89	3,102,500.00	- 62,101.11
Mar. 23 04	Mar. 15 05	NZD	- 5,000,000.00	USD	3,170,500.00	0.6341	0.608080	3,170,500.00	3,040,398.89	130,101.11
<b>Total Closed</b>			<b>0.00</b>		<b>- 125,000.00</b>			<b>57,567,071.81</b>	<b>57,692,071.81</b>	<b>- 125,000.00</b>
May. 11 04	Jun. 14 04	NZD	- 5,000,000.00	USD	3,017,000.00	0.6034	0.627218	3,017,000.00	3,136,091.41	- 119,091.41
May. 12 04	Jun. 14 04	NZD	- 5,000,000.00	USD	3,033,500.00	0.6067	0.627218	3,033,500.00	3,136,091.41	- 102,591.41