

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2004 - June 30, 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
Jun. 21 04	Jul. 8 04	CHF	- 15,226,000.00	EUR	10,103,516.92	1.507	1.523116	12,290,166.62	12,160,124.62	130,042.00
Jun. 21 04	Jul. 8 04	CHF	- 7,613,000.00	EUR	5,049,747.94	1.5076	1.523116	6,142,637.66	6,080,062.31	62,575.35
Total Open			15,200,000.00		- 9,846,735.14			48,812,351.15	48,650,802.18	161,548.97
EURO CURRENCY - U S DOLLAR										
May. 17 04	Aug. 6 04	EUR	- 5,000,000.00	USD	5,993,500.00	1.1987	0.822528	5,993,500.00	6,078,819.97	- 85,319.97
May. 27 04	Aug. 6 04	EUR	5,000,000.00	USD	- 6,127,000.00	1.2254	0.822528	6,078,819.97	6,127,000.00	- 48,180.03
Feb. 20 04	Aug. 24 04	EUR	7,500,000.00	USD	- 9,395,250.00	1.2527	0.822747	9,115,799.96	9,395,250.00	- 279,450.04
Mar. 1 04	Aug. 24 04	EUR	- 7,500,000.00	USD	9,287,250.00	1.2383	0.822747	9,287,250.00	9,115,799.96	171,450.04
Apr. 16 04	Oct. 20 04	EUR	10,000,000.00	USD	- 11,971,000.00	1.1971	0.823045	12,150,007.75	11,971,000.00	179,007.75
Apr. 23 04	Oct. 20 04	EUR	3,000,000.00	USD	- 3,536,700.00	1.1789	0.823045	3,645,002.32	3,536,700.00	108,302.32
May. 3 04	Oct. 20 04	EUR	- 10,000,000.00	USD	11,883,000.00	1.1883	0.823045	11,883,000.00	12,150,007.75	- 267,007.75
May. 11 04	Oct. 20 04	EUR	- 1,500,000.00	USD	1,766,100.00	1.1774	0.823045	1,766,100.00	1,822,501.16	- 56,401.16
May. 17 04	Oct. 20 04	EUR	- 1,500,000.00	USD	1,796,100.00	1.1974	0.823045	1,796,100.00	1,822,501.16	- 26,401.16
Total Closed			0.00		- 304,000.00			61,715,580.00	62,019,580.00	- 304,000.00
Jun. 21 04	Jul. 8 04	EUR	- 103,516.92	USD	125,069.14	1.2082	0.822081	125,069.14	125,920.52	- 851.38
Jun. 21 04	Jul. 8 04	EUR	- 49,747.94	USD	60,135.31	1.2088	0.822081	60,135.31	60,514.61	- 379.30
Total Open			- 153,264.86		185,204.45			185,204.45	186,435.13	- 1,230.68
Total			- 153,264.86		- 118,795.55			61,900,784.45	62,206,015.13	- 305,230.68
POUND STERLING - U S DOLLAR										
Feb. 23 04	Aug. 24 04	GBP	10,000,000.00	USD	- 18,337,000.00	1.8337	1.804587	18,045,866.55	18,337,000.00	- 291,133.45
Mar. 1 04	Aug. 24 04	GBP	- 10,000,000.00	USD	18,404,000.00	1.8404	1.804587	18,404,000.00	18,045,866.55	358,133.45
Total Closed			0.00		67,000.00			36,449,866.55	36,382,866.55	67,000.00
Jun. 10 04	Jul. 14 04	GBP	- 8,000,000.00	USD	14,679,200.00	1.8349	1.81121	14,679,200.00	14,489,687.92	189,512.08
Jun. 25 04	Jul. 14 04	GBP	- 3,000,000.00	USD	5,455,800.00	1.8186	1.81121	5,455,800.00	5,433,632.97	22,167.03
Apr. 16 04	Oct. 20 04	GBP	10,000,000.00	USD	- 17,725,000.00	1.7725	1.795735	17,957,350.88	17,725,000.00	232,350.88
Apr. 23 04	Oct. 20 04	GBP	3,000,000.00	USD	- 5,232,300.00	1.7441	1.795735	5,387,205.26	5,232,300.00	154,905.26
Total Open			2,000,000.00		- 2,822,300.00			43,479,556.14	42,880,620.89	598,935.25
Total			2,000,000.00		- 2,755,300.00			79,929,422.69	79,263,487.44	665,935.25