

Account Number: XXXXXXXXXX  
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
<b>HUNGARIAN FORINT - U S DOLLAR</b>										
Jun. 10 04	Jul. 14 04	HUF	- 1,694,220,000.00	USD	7,959,689.92	212.85	206.962252	7,959,689.92	8,186,130.50	- 226,440.58
Apr. 27 04	Oct. 20 04	HUF	1,059,940,000.00	USD	- 4,803,280.91	220.67	212.471481	4,988,622.44	4,803,280.91	185,341.53
Apr. 28 04	Oct. 20 04	HUF	634,280,000.00	USD	- 2,859,564.49	221.81	212.471481	2,985,247.69	2,859,564.49	125,683.20
<b>Total Open</b>			<b>0.00</b>		<b>296,844.52</b>			<b>15,933,560.05</b>	<b>15,848,975.90</b>	<b>84,584.15</b>
<b>JAPANESE YEN - U S DOLLAR</b>										
Jun. 10 04	Jul. 14 04	JPY	- 518,050,000.00	USD	4,735,807.66	109.39	109.052610	4,735,807.66	4,750,459.44	- 14,651.78
Apr. 16 04	Oct. 20 04	JPY	1,076,700,000.00	USD	- 10,000,000.00	107.67	108.505567	9,922,993.17	10,000,000.00	- 77,006.83
May. 25 04	Oct. 20 04	JPY	- 558,650,000.00	USD	5,000,000.00	111.73	108.505567	5,000,000.00	5,148,583.76	- 148,583.76
<b>Total Open</b>			<b>0.00</b>		<b>- 264,192.34</b>			<b>19,658,800.83</b>	<b>19,899,043.20</b>	<b>- 240,242.37</b>
<b>N ZEALAND DOLLAR - U S DOLLAR</b>										
Feb. 20 04	Aug. 24 04	NZD	5,000,000.00	USD	- 3,315,000.00	0.663	0.630567	3,152,836.40	3,315,000.00	- 162,163.60
Feb. 23 04	Aug. 24 04	NZD	5,000,000.00	USD	- 3,344,500.00	0.6689	0.630567	3,152,836.40	3,344,500.00	- 191,663.60
Mar. 2 04	Aug. 24 04	NZD	- 10,000,000.00	USD	6,742,000.00	0.6742	0.630567	6,742,000.00	6,305,672.81	436,327.19
Mar. 11 04	Mar. 15 05	NZD	5,000,000.00	USD	- 3,102,500.00	0.6205	0.616595	3,082,973.37	3,102,500.00	- 19,526.63
Mar. 23 04	Mar. 15 05	NZD	- 5,000,000.00	USD	3,170,500.00	0.6341	0.616595	3,170,500.00	3,082,973.37	87,526.63
<b>Total Closed</b>			<b>0.00</b>		<b>150,500.00</b>			<b>19,301,146.17</b>	<b>19,150,646.18</b>	<b>150,499.99</b>
Jun. 10 04	Jul. 14 04	NZD	- 20,000,000.00	USD	12,550,000.00	0.6275	0.633915	12,550,000.00	12,678,303.46	- 128,303.46
Apr. 16 04	Oct. 20 04	NZD	10,000,000.00	USD	- 6,276,000.00	0.6276	0.626147	6,261,473.25	6,276,000.00	- 14,526.75
May. 27 04	Oct. 20 04	NZD	5,000,000.00	USD	- 3,127,000.00	0.6254	0.626147	3,130,736.62	3,127,000.00	3,736.62
May. 27 04	Oct. 20 04	NZD	5,000,000.00	USD	- 3,127,000.00	0.6254	0.626147	3,130,736.62	3,127,000.00	3,736.62
<b>Total Open</b>			<b>0.00</b>		<b>20,000.00</b>			<b>25,072,946.49</b>	<b>25,208,303.46</b>	<b>- 135,356.97</b>
<b>Total</b>			<b>0.00</b>		<b>170,500.00</b>			<b>44,374,092.66</b>	<b>44,358,949.64</b>	<b>15,143.02</b>
<b>Total Foreign Exchange Contracts</b>								<b>310,290,864.05</b>	<b>310,405,572.17</b>	<b>- 114,708.12</b>