

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2004 - June 30, 2004

Page 25 of 72

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Revaluation Rate	Contracted/ Base Amount USD	Revalued Amount USD	Realized Gain/Loss USD
Settled Foreign Exchange Contracts										
<u>SPECULATIVE</u>										
AUSTRALIA DOLLAR - U S DOLLAR										
Apr 29 04	Jun 1 04	AUD	- 10,000,000.00	USD	7,171,000.00	0.717100	1.408650	7,171,000.00	- 7,098,995.49	72,004.51
May 11 04	Jun 15 04	AUD	- 3,000,000.00	USD	2,081,400.00	0.693800	1.450000	2,081,400.00	- 2,068,965.51	12,434.49
May 14 04	Jun 15 04	AUD	- 5,000,000.00	USD	3,438,000.00	0.687600	1.450000	3,438,000.00	- 3,448,275.86	- 10,275.86
May 17 04	Jun 15 04	AUD	- 5,000,000.00	USD	3,408,500.00	0.681700	1.450000	3,408,500.00	- 3,448,275.86	- 39,775.86
Jun 10 04	Jun 15 04	AUD	13,000,000.00	USD	- 9,035,000.00	0.695000	1.450000	- 9,035,000.00	8,965,517.24	- 69,482.76
Jun 15 04	Jun 18 04	AUD	- 5,000,000.00	USD	3,436,000.00	0.687200	0.687200	3,436,000.00	- 3,436,000.00	
Jun 16 04	Jun 18 04	AUD	5,000,000.00	USD	- 3,436,000.00	0.687200	0.687200	- 3,436,000.00	3,436,000.00	
SWISS FRANC - U S DOLLAR										
Jun 9 04	Jun 11 04	CHF	- 2,495,000.00	USD	1,997,278.26	1.249200	1.249500	1,997,278.26	- 1,996,798.72	479.54
Jun 9 04	Jun 11 04	CHF	2,495,000.00	USD	- 1,996,798.72	1.249500	1.249500	- 1,996,798.72	1,996,798.72	
EURO CURRENCY - U S DOLLAR										
Mar 3 04	Jun 7 04	EUR	5,000,000.00	USD	- 6,073,500.00	1.214700	1.230996	- 6,073,500.00	6,154,982.45	81,482.45
Mar 5 04	Jun 7 04	EUR	10,000,000.00	USD	- 12,395,000.00	1.239500	1.230996	- 12,395,000.00	12,309,964.91	- 85,035.09
Mar 5 04	Jun 7 04	EUR	20,000,000.00	USD	- 24,726,000.00	1.236300	1.230996	- 24,726,000.00	24,619,929.83	- 106,070.17
Mar 16 04	Jun 7 04	EUR	- 35,000,000.00	USD	42,952,000.00	1.227200	1.230996	42,952,000.00	- 43,084,877.20	- 132,877.20
Jun 18 04	Jun 29 04	EUR	10,000,000.00	USD	- 12,105,000.00	1.210500	1.211607	- 12,105,000.00	12,116,071.96	11,071.96
Jun 21 04	Jun 29 04	EUR	- 10,000,000.00	USD	12,102,000.00	1.210200	1.211607	12,102,000.00	- 12,116,071.96	- 14,071.96
POUND STERLING - U S DOLLAR										
Mar 3 04	Jun 7 04	GBP	10,000,000.00	USD	- 18,106,000.00	1.810600	1.836041	- 18,106,000.00	18,360,414.94	254,414.94
Mar 5 04	Jun 7 04	GBP	- 10,000,000.00	USD	18,290,000.00	1.829000	1.836041	18,290,000.00	- 18,360,414.94	- 70,414.94
Mar 5 04	Jun 8 04	GBP	10,000,000.00	USD	- 18,295,000.00	1.829500	1.835368	- 18,295,000.00	18,353,675.32	58,675.32
Mar 16 04	Jun 8 04	GBP	- 10,000,000.00	USD	18,012,000.00	1.801200	1.835368	18,012,000.00	- 18,353,675.32	- 341,675.32
May 11 04	Jun 14 04	GBP	- 5,000,000.00	USD	8,752,500.00	1.750500	1.817521	8,752,500.00	- 9,087,604.50	- 335,104.50