

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

Page 16 of 35

**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>POUND STERLING - JAPANESE YEN</b>										
Oct. 19 04	Dec. 9 04	GBP	10,000,000.00	JPY	- 1,953,829,000.00	195.3829	196.23687	19,102,201.35	19,019,073.62	83,127.73
Nov. 10 04	Dec. 9 04	GBP	- 10,000,000.00	JPY	1,961,600,000.00	196.16	196.23687	19,094,718.53	19,102,201.35	- 7,482.82
<b>Total Closed</b>			<b>0.00</b>		<b>7,771,000.00</b>			<b>38,196,919.88</b>	<b>38,121,274.97</b>	<b>75,644.91</b>
<b>POUND STERLING - U S DOLLAR</b>										
Nov. 29 04	Dec. 9 04	GBP	10,000,000.00	USD	- 18,914,000.00	1.8914	1.91022	19,102,201.35	18,914,000.00	188,201.35
<b>JAPANESE YEN - U S DOLLAR</b>										
Nov. 10 04	Dec. 9 04	JPY	- 7,771,000.00	USD	72,632.96	106.99	102.729977	72,632.96	75,644.91	- 3,011.95
<b>MEXICAN NEW PESO - U S DOLLAR</b>										
Oct. 13 04	Apr. 14 05	MXN	58,200,000.00	USD	- 5,000,000.00	11.64	11.491799	5,064,481.12	5,000,000.00	64,481.12
Oct. 18 04	Apr. 14 05	MXN	59,141,000.00	USD	- 5,000,000.00	11.8282	11.491799	5,146,365.60	5,000,000.00	146,365.60
Nov. 8 04	Apr. 14 05	MXN	- 58,453,000.00	USD	5,000,000.00	11.6906	11.491799	5,000,000.00	5,086,496.82	- 86,496.82
<b>Total Open</b>			<b>58,888,000.00</b>		<b>- 5,000,000.00</b>			<b>15,210,846.72</b>	<b>15,086,496.82</b>	<b>124,349.90</b>
<b>N ZEALAND DOLLAR - U S DOLLAR</b>										
Oct. 25 04	Dec. 9 04	NZD	- 10,000,000.00	USD	6,973,000.00	0.6973	0.7156	6,973,000.00	7,156,009.01	- 183,009.01
Nov. 3 04	Dec. 9 04	NZD	10,000,000.00	USD	- 6,861,000.00	0.6861	0.7156	7,156,009.01	6,861,000.00	295,009.01
Mar. 11 04	Mar. 15 05	NZD	5,000,000.00	USD	- 3,102,500.00	0.6205	0.708087	3,540,432.74	3,102,500.00	437,932.74
Mar. 23 04	Mar. 15 05	NZD	- 5,000,000.00	USD	3,170,500.00	0.6341	0.708087	3,170,500.00	3,540,432.74	- 369,932.74
<b>Total Closed</b>			<b>0.00</b>		<b>180,000.00</b>			<b>20,839,941.75</b>	<b>20,659,941.75</b>	<b>180,000.00</b>
Oct. 8 04	Apr. 12 05	NZD	10,000,000.00	USD	- 6,675,000.00	0.6675	0.706083	7,060,829.91	6,675,000.00	385,829.91
<b>Total</b>			<b>10,000,000.00</b>		<b>- 6,495,000.00</b>			<b>27,900,771.66</b>	<b>27,334,941.75</b>	<b>565,829.91</b>
<b>Total Foreign Exchange Contracts</b>								<b>128,875,243.51</b>	<b>127,908,057.13</b>	<b>967,186.38</b>