

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
March 01, 2004 - March 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
Mar. 3 04	Jun. 7 04	EUR	5,000,000.00	USD	- 6,073,500.00	1.2147	0.81514	6,133,913.12	6,073,500.00	60,413.12
Mar. 5 04	Jun. 7 04	EUR	10,000,000.00	USD	- 12,395,000.00	1.2395	0.81514	12,267,826.24	12,395,000.00	- 127,173.76
Mar. 5 04	Jun. 7 04	EUR	20,000,000.00	USD	- 24,726,000.00	1.2363	0.81514	24,535,652.48	24,726,000.00	- 190,347.52
Mar. 16 04	Jun. 7 04	EUR	- 35,000,000.00	USD	42,952,000.00	1.2272	0.81514	42,952,000.00	42,937,391.84	14,608.16
Feb. 20 04	Aug. 24 04	EUR	7,500,000.00	USD	- 9,395,250.00	1.2527	0.816486	9,185,700.51	9,395,250.00	- 209,549.49
Mar. 1 04	Aug. 24 04	EUR	- 7,500,000.00	USD	9,287,250.00	1.2383	0.816486	9,287,250.00	9,185,700.51	101,549.49
Total Closed			0.00		- 296,800.00			149,235,330.59	149,532,130.58	- 296,799.99
POUND STERLING - U S DOLLAR										
Mar. 3 04	Jun. 7 04	GBP	10,000,000.00	USD	- 18,106,000.00	1.8106	1.826845	18,268,453.30	18,106,000.00	162,453.30
Mar. 5 04	Jun. 7 04	GBP	- 10,000,000.00	USD	18,290,000.00	1.829	1.826845	18,290,000.00	18,268,453.30	21,546.70
Mar. 5 04	Jun. 8 04	GBP	10,000,000.00	USD	- 18,295,000.00	1.8295	1.826678	18,266,784.97	18,295,000.00	- 28,215.03
Mar. 16 04	Jun. 8 04	GBP	- 10,000,000.00	USD	18,012,000.00	1.8012	1.826678	18,012,000.00	18,266,784.97	- 254,784.97
Feb. 23 04	Aug. 24 04	GBP	10,000,000.00	USD	- 18,337,000.00	1.8337	1.813353	18,133,532.13	18,337,000.00	- 203,467.87
Mar. 1 04	Aug. 24 04	GBP	- 10,000,000.00	USD	18,404,000.00	1.8404	1.813353	18,404,000.00	18,133,532.13	270,467.87
Total Closed			0.00		- 32,000.00			109,374,770.40	109,406,770.40	- 32,000.00
JAPANESE YEN - U S DOLLAR										
Feb. 20 04	May. 24 04	JPY	1,087,300,000.00	USD	- 10,000,000.00	108.73	103.858758	10,469,025.64	10,000,000.00	469,025.64
Mar. 2 04	May. 24 04	JPY	- 1,087,300,000.00	USD	9,939,665.42	109.39	103.858758	9,939,665.42	10,469,025.64	- 529,360.22
Total Closed			0.00		- 60,334.58			20,408,691.06	20,469,025.64	- 60,334.58
N ZEALAND DOLLAR - U S DOLLAR										
Mar. 3 04	Jun. 8 04	NZD	15,000,000.00	USD	- 9,943,500.00	0.6629	0.660241	9,903,620.68	9,943,500.00	- 39,879.32
Mar. 4 04	Jun. 8 04	NZD	15,000,000.00	USD	- 9,900,000.00	0.66	0.660241	9,903,620.68	9,900,000.00	3,620.68
Mar. 16 04	Jun. 8 04	NZD	- 10,000,000.00	USD	6,450,000.00	0.645	0.660241	6,450,000.00	6,602,413.79	- 152,413.79
Mar. 22 04	Jun. 8 04	NZD	- 20,000,000.00	USD	13,118,000.00	0.6559	0.660241	13,118,000.00	13,204,827.58	- 86,827.58
Feb. 20 04	Aug. 24 04	NZD	5,000,000.00	USD	- 3,315,000.00	0.663	0.654041	3,270,206.49	3,315,000.00	- 44,793.51
Feb. 23 04	Aug. 24 04	NZD	5,000,000.00	USD	- 3,344,500.00	0.6689	0.654041	3,270,206.49	3,344,500.00	- 74,293.51
Mar. 2 04	Aug. 24 04	NZD	- 10,000,000.00	USD	6,742,000.00	0.6742	0.654041	6,742,000.00	6,540,412.98	201,587.02