

Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INCAsset Account Portfolio  
April 01, 2004 - April 30, 2004

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## Outstanding Foreign Exchange Contracts

### Net Currency Exposure Summary

	<i>Value in Currency</i>
Australia Dollar	13,000,000.00
Euro Currency	13,000,000.00
Pound Sterling	13,000,000.14
Hungarian Forint	1,694,220,000.00
Japanese Yen	1,182,170,000.00
N Zealand Dollar	20,000,000.00
U S Dollar	- 79,624,525.43

### Gain/Loss Summary

	<i>Value in USD</i>
Total Unrealized Closed	- 423,800.02
Total Unrealized Open	- 841,587.32
<b>Total Unrealized Gain/Loss</b>	<b>- 1,265,387.34</b>

### Foreign Exchange Contracts

<i>Trade Date</i>	<i>Settlement Date</i>	<i>Currency</i>	<i>Amount</i>	<i>Counter Currency</i>	<i>Counter Amount</i>	<i>Contract Rate</i>	<i>Current Market Forward Rate</i>	<i>Market Value Receivables USD</i>	<i>Market Value Payables USD</i>	<i>Unrealized Gain/Loss USD</i>
<b>SPECULATIVE</b>										
<b>AUSTRALIA DOLLAR - U S DOLLAR</b>										
Apr. 29 04	May. 3 04	AUD	- 5,000,000.00	USD	3,590,500.00	0.7181	1.392564	3,590,500.00	3,590,500.00	0.00
Apr. 30 04	May. 3 04	AUD	5,000,000.00	USD	- 3,603,500.00	0.7207	1.387540	3,603,500.00	3,603,500.00	0.00
Feb. 20 04	Aug. 24 04	AUD	7,500,000.00	USD	- 5,676,750.00	0.7569	0.712078	5,340,584.45	5,676,750.00	- 336,165.55
Feb. 20 04	Aug. 24 04	AUD	7,500,000.00	USD	- 5,639,250.00	0.7519	0.712078	5,340,584.45	5,639,250.00	- 298,665.55
Mar. 1 04	Aug. 24 04	AUD	- 15,000,000.00	USD	11,347,500.00	0.7565	0.712078	11,347,500.00	10,681,168.90	666,331.10
<b>Total Closed</b>			<b>0.00</b>		<b>18,500.00</b>			<b>29,222,668.90</b>	<b>29,191,168.90</b>	<b>31,500.00</b>
Apr. 30 04	May. 4 04	AUD	10,000,000.00	USD	- 7,180,000.00	0.718	1.392758	7,180,000.00	7,180,000.00	0.00
Apr. 29 04	Jun. 1 04	AUD	- 10,000,000.00	USD	7,171,000.00	0.7171	0.719304	7,171,000.00	7,193,036.03	- 22,036.03
Apr. 16 04	Oct. 20 04	AUD	10,000,000.00	USD	- 7,289,000.00	0.7289	0.707404	7,074,039.27	7,289,000.00	- 214,960.73