

Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
April 01, 2004 - April 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
Apr. 23 04	Oct. 20 04	AUD	3,000,000.00	USD	- 2,148,600.00	0.7162	0.707404	2,122,211.78	2,148,600.00	- 26,388.22
<b>Total Open</b>			<b>13,000,000.00</b>		<b>- 9,446,600.00</b>			<b>23,547,251.05</b>	<b>23,810,636.03</b>	<b>- 263,384.98</b>
<b>Total</b>			<b>13,000,000.00</b>		<b>- 9,428,100.00</b>			<b>52,769,919.95</b>	<b>53,001,804.93</b>	<b>- 231,884.98</b>
<b>EURO CURRENCY - U S DOLLAR</b>										
Feb. 9 04	May. 11 04	EUR	15,000,000.00	USD	- 18,936,000.00	1.2624	0.834459	17,975,726.29	18,936,000.00	- 960,273.71
Feb. 9 04	May. 11 04	EUR	3,000,000.00	USD	- 3,787,200.00	1.2624	0.834459	3,595,145.25	3,787,200.00	- 192,054.75
Feb. 11 04	May. 11 04	EUR	- 7,000,000.00	USD	8,939,000.00	1.277	0.834459	8,939,000.00	8,388,672.27	550,327.73
Feb. 12 04	May. 11 04	EUR	- 5,000,000.00	USD	6,389,500.00	1.2779	0.834459	6,389,500.00	5,991,908.76	397,591.24
Mar. 1 04	May. 11 04	EUR	- 6,000,000.00	USD	7,448,400.00	1.2414	0.834459	7,448,400.00	7,190,290.51	258,109.49
Mar. 3 04	Jun. 7 04	EUR	5,000,000.00	USD	- 6,073,500.00	1.2147	0.835094	5,987,353.32	6,073,500.00	- 86,146.68
Mar. 5 04	Jun. 7 04	EUR	10,000,000.00	USD	- 12,395,000.00	1.2395	0.835094	11,974,706.65	12,395,000.00	- 420,293.35
Mar. 5 04	Jun. 7 04	EUR	20,000,000.00	USD	- 24,726,000.00	1.2363	0.835094	23,949,413.30	24,726,000.00	- 776,586.70
Mar. 16 04	Jun. 7 04	EUR	- 35,000,000.00	USD	42,952,000.00	1.2272	0.835094	42,952,000.00	41,911,473.27	1,040,526.73
Feb. 20 04	Aug. 24 04	EUR	7,500,000.00	USD	- 9,395,250.00	1.2527	0.836535	8,965,549.14	9,395,250.00	- 429,700.86
Mar. 1 04	Aug. 24 04	EUR	- 7,500,000.00	USD	9,287,250.00	1.2383	0.836535	9,287,250.00	8,965,549.14	321,700.86
<b>Total Closed</b>			<b>0.00</b>		<b>- 296,800.00</b>			<b>147,464,043.95</b>	<b>147,760,843.95</b>	<b>- 296,800.00</b>
Apr. 16 04	Oct. 20 04	EUR	10,000,000.00	USD	- 11,971,000.00	1.1971	0.837316	11,942,918.85	11,971,000.00	- 28,081.15
Apr. 23 04	Oct. 20 04	EUR	3,000,000.00	USD	- 3,536,700.00	1.1789	0.837316	3,582,875.65	3,536,700.00	46,175.65
<b>Total Open</b>			<b>13,000,000.00</b>		<b>- 15,507,700.00</b>			<b>15,525,794.50</b>	<b>15,507,700.00</b>	<b>18,094.50</b>
<b>Total</b>			<b>13,000,000.00</b>		<b>- 15,804,500.00</b>			<b>162,989,838.45</b>	<b>163,268,543.95</b>	<b>- 278,705.50</b>
<b>POUND STERLING - JAPANESE YEN</b>										
Apr. 26 04	May. 7 04	GBP	- 4,996,787.86	JPY	968,327,520.00	193.79	195.510136	8,776,603.02	8,854,506.67	- 77,903.65
<b>POUND STERLING - U S DOLLAR</b>										
Mar. 3 04	Jun. 7 04	GBP	10,000,000.00	USD	- 18,106,000.00	1.8106	1.766989	17,669,889.81	18,106,000.00	- 436,110.19
Mar. 5 04	Jun. 7 04	GBP	- 10,000,000.00	USD	18,290,000.00	1.829	1.766989	18,290,000.00	17,669,889.81	620,110.19
Mar. 5 04	Jun. 8 04	GBP	10,000,000.00	USD	- 18,295,000.00	1.8295	1.766837	17,668,369.81	18,295,000.00	- 626,630.19
Mar. 16 04	Jun. 8 04	GBP	- 10,000,000.00	USD	18,012,000.00	1.8012	1.766837	18,012,000.00	17,668,369.81	343,630.19
Feb. 23 04	Aug. 24 04	GBP	10,000,000.00	USD	- 18,337,000.00	1.8337	1.754989	17,549,893.10	18,337,000.00	- 787,106.90