

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2004 - May 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
EURO CURRENCY - U S DOLLAR										
Mar. 3 04	Jun. 7 04	EUR	5,000,000.00	USD	- 6,073,500.00	1.2147	0.819057	6,104,584.56	6,073,500.00	31,084.56
Mar. 5 04	Jun. 7 04	EUR	10,000,000.00	USD	- 12,395,000.00	1.2395	0.819057	12,209,169.13	12,395,000.00	- 185,830.87
Mar. 5 04	Jun. 7 04	EUR	20,000,000.00	USD	- 24,726,000.00	1.2363	0.819057	24,418,338.26	24,726,000.00	- 307,661.74
Mar. 16 04	Jun. 7 04	EUR	- 35,000,000.00	USD	42,952,000.00	1.2272	0.819057	42,952,000.00	42,732,091.95	219,908.05
May. 17 04	Aug. 6 04	EUR	- 5,000,000.00	USD	5,993,500.00	1.1987	0.820242	5,993,500.00	6,095,763.30	- 102,263.30
May. 27 04	Aug. 6 04	EUR	5,000,000.00	USD	- 6,127,000.00	1.2254	0.820242	6,095,763.30	6,127,000.00	- 31,236.70
Feb. 20 04	Aug. 24 04	EUR	7,500,000.00	USD	- 9,395,250.00	1.2527	0.820488	9,140,899.95	9,395,250.00	- 254,350.05
Mar. 1 04	Aug. 24 04	EUR	- 7,500,000.00	USD	9,287,250.00	1.2383	0.820488	9,287,250.00	9,140,899.95	146,350.05
Apr. 16 04	Oct. 20 04	EUR	10,000,000.00	USD	- 11,971,000.00	1.1971	0.820963	12,180,812.21	11,971,000.00	209,812.21
Apr. 23 04	Oct. 20 04	EUR	3,000,000.00	USD	- 3,536,700.00	1.1789	0.820963	3,654,243.66	3,536,700.00	117,543.66
May. 3 04	Oct. 20 04	EUR	- 10,000,000.00	USD	11,883,000.00	1.1883	0.820963	11,883,000.00	12,180,812.21	- 297,812.21
May. 11 04	Oct. 20 04	EUR	- 1,500,000.00	USD	1,766,100.00	1.1774	0.820963	1,766,100.00	1,827,121.83	- 61,021.83
May. 17 04	Oct. 20 04	EUR	- 1,500,000.00	USD	1,796,100.00	1.1974	0.820963	1,796,100.00	1,827,121.83	- 31,021.83
Total Closed			0.00		- 546,500.00			147,481,761.07	148,028,261.07	- 546,500.00
POUND STERLING - U S DOLLAR										
Mar. 3 04	Jun. 7 04	GBP	10,000,000.00	USD	- 18,106,000.00	1.8106	1.832196	18,321,962.64	18,106,000.00	215,962.64
Mar. 5 04	Jun. 7 04	GBP	- 10,000,000.00	USD	18,290,000.00	1.829	1.832196	18,290,000.00	18,321,962.64	- 31,962.64
Mar. 5 04	Jun. 8 04	GBP	10,000,000.00	USD	- 18,295,000.00	1.8295	1.832032	18,320,316.43	18,295,000.00	25,316.43
Mar. 16 04	Jun. 8 04	GBP	- 10,000,000.00	USD	18,012,000.00	1.8012	1.832032	18,012,000.00	18,320,316.43	- 308,316.43
Feb. 23 04	Aug. 24 04	GBP	10,000,000.00	USD	- 18,337,000.00	1.8337	1.819165	18,191,649.89	18,337,000.00	- 145,350.11
Mar. 1 04	Aug. 24 04	GBP	- 10,000,000.00	USD	18,404,000.00	1.8404	1.819165	18,404,000.00	18,191,649.89	212,350.11
Total Closed			0.00		- 32,000.00			109,539,928.96	109,571,928.96	- 32,000.00
May. 11 04	Jun. 14 04	GBP	- 5,000,000.00	USD	8,752,500.00	1.7505	1.831044	8,752,500.00	9,155,219.58	- 402,719.58
May. 12 04	Jun. 14 04	GBP	- 5,000,000.00	USD	8,850,500.00	1.7701	1.831044	8,850,500.00	9,155,219.58	- 304,719.58
May. 17 04	Jun. 14 04	GBP	1,000,000.00	USD	- 1,767,000.00	1.767	1.831044	1,831,043.91	1,767,000.00	64,043.91
May. 19 04	Jun. 14 04	GBP	- 4,000,000.00	USD	7,103,600.00	1.7759	1.831044	7,103,600.00	7,324,175.66	- 220,575.66
Apr. 16 04	Oct. 20 04	GBP	10,000,000.00	USD	- 17,725,000.00	1.7725	1.810108	18,101,081.96	17,725,000.00	376,081.96