

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
May 01, 2004 - May 31, 2004

Account Transactions by Currency

Japanese Yen Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
Beginning Balance	.00	
Credits		
Foreign Exchange	2,161,097,520.00	5,136,467,520.00
Debits		
Foreign Exchange	- 2,161,097,520.0	- 5,136,467,520.0
Ending Balance	.00	

Japanese Yen Activity by Date

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
May 7	Fwd FX Ctrct	8,887,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 108.960000000 TRADE 4/21/04 VALUE 5/07/04	- 968,327,520.00		- 8,650,801.98
May 7	Fwd FX Ctrct	- 4,996,787.86	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL GBP CONTRACT RATE : 193.790000000 TRADE 4/26/04 VALUE 5/07/04	968,327,520.00		8,650,801.98
May 24	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 108.730000000 TRADE 2/20/04 VALUE 5/24/04	1,087,300,000.00		9,656,734.31