

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2004 - June 30, 2004

Page 26 of 72

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Revaluation Rate	Contracted/ Base Amount USD	Revalued Amount USD	Realized Gain/Loss USD
Settled Foreign Exchange Contracts continued										
May 12 04	Jun 14 04	GBP	- 5,000,000.00	USD	8,850,500.00	1.770100	1.817521	8,850,500.00	- 9,087,604.50	- 237,104.50
May 17 04	Jun 14 04	GBP	1,000,000.00	USD	- 1,767,000.00	1.767000	1.817521	- 1,767,000.00	1,817,520.90	50,520.90
May 19 04	Jun 14 04	GBP	- 4,000,000.00	USD	7,103,600.00	1.775900	1.817521	7,103,600.00	- 7,270,083.60	- 166,483.60
Jun 10 04	Jun 14 04	GBP	8,000,000.00	USD	- 14,720,000.00	1.840000	1.840000	- 14,720,000.00	14,720,000.00	
Jun 10 04	Jun 14 04	GBP	5,000,000.00	USD	- 9,219,500.00	1.843900	1.843900	- 9,219,500.00	9,219,500.00	
Jun 15 04	Jun 17 04	GBP	- 5,000,000.00	USD	9,096,000.00	1.819200	1.825000	9,096,000.00	- 9,125,000.00	- 29,000.00
HUNGARIAN FORINT - U S DOLLAR										
May 12 04	Jun 14 04	HUF	1,396,450,000.00	USD	6,478,242.71	215.560000	209.538178	6,478,242.71	- 6,664,417.98	- 186,175.27
May 17 04	Jun 14 04	HUF	- 297,770,000.00	USD	1,394,968.61	213.460000	209.538178	1,394,968.61	- 1,421,077.54	- 26,108.93
Jun 10 04	Jun 14 04	HUF	1,694,220,000.00	USD	- 8,029,478.67	211.000000	211.000000	- 8,029,478.67	8,029,478.67	
JAPANESE YEN - U S DOLLAR										
May 18 04	Jun 15 04	JPY	- 567,850,000.00	USD	5,000,000.00	113.570000	110.065000	5,000,000.00	- 5,159,224.09	- 159,224.09
May 27 04	Jun 15 04	JPY	49,800,000.00	USD	- 445,438.28	111.800000	110.065000	- 445,438.28	452,459.91	7,021.63
Jun 10 04	Jun 15 04	JPY	518,050,000.00	USD	- 4,731,050.23	109.500000	110.065000	- 4,731,050.23	4,706,764.18	- 24,286.05
N ZEALAND DOLLAR - U S DOLLAR										
Mar 3 04	Jun 8 04	NZD	15,000,000.00	USD	- 9,943,500.00	0.662900	1.596800	- 9,943,500.00	9,393,787.57	- 549,712.43
Mar 4 04	Jun 8 04	NZD	15,000,000.00	USD	- 9,900,000.00	0.660000	1.596800	- 9,900,000.00	9,393,787.57	- 506,212.43
Mar 16 04	Jun 8 04	NZD	- 10,000,000.00	USD	6,450,000.00	0.645000	1.596800	6,450,000.00	- 6,262,525.05	187,474.95
Mar 22 04	Jun 8 04	NZD	- 20,000,000.00	USD	13,118,000.00	0.655900	1.596800	13,118,000.00	- 12,525,050.10	592,949.90
May 11 04	Jun 14 04	NZD	- 5,000,000.00	USD	3,017,000.00	0.603400	1.588100	3,017,000.00	- 3,148,416.34	- 131,416.34
May 12 04	Jun 14 04	NZD	- 5,000,000.00	USD	3,033,500.00	0.606700	1.588100	3,033,500.00	- 3,148,416.34	- 114,916.34
May 17 04	Jun 14 04	NZD	- 5,000,000.00	USD	2,971,500.00	0.594300	1.588100	2,971,500.00	- 3,148,416.34	- 176,916.34
Jun 9 04	Jun 14 04	NZD	- 5,000,000.00	USD	3,134,500.00	0.626900	0.631901	3,134,500.00	- 3,159,504.68	- 25,004.68
Jun 10 04	Jun 14 04	NZD	20,000,000.00	USD	- 12,600,000.00	0.630000	0.629984	- 12,600,000.00	12,599,689.25	- 310.75