

Account Number: Q 30171-00-5  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
February 01, 2004 - February 29, 2004

Page 17 of 58

**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
<b>NORWEGIAN KRONE - U S DOLLAR</b>										
Dec. 11 03	Mar. 15 04	NOK	67,525,000.00	USD	- 10,000,000.00	6.7525	7.041800	9,589,167.65	10,000,000.00	- 410,832.35
Jan. 6 04	Mar. 15 04	NOK	- 67,525,000.00	USD	10,028,961.83	6.733	7.041800	10,028,961.83	9,589,167.65	439,794.18
<b>Total Closed</b>			<b>0.00</b>		<b>28,961.83</b>			<b>19,618,129.48</b>	<b>19,589,167.65</b>	<b>28,961.83</b>
<b>N ZEALAND DOLLAR - U S DOLLAR</b>										
Jan. 2 04	Mar. 15 04	NZD	10,000,000.00	USD	- 6,544,000.00	0.6544	0.684225	6,842,247.67	6,544,000.00	298,247.67
Jan. 2 04	Mar. 15 04	NZD	10,000,000.00	USD	- 6,534,000.00	0.6534	0.684225	6,842,247.67	6,534,000.00	308,247.67
Jan. 5 04	Mar. 15 04	NZD	- 10,000,000.00	USD	6,637,000.00	0.6637	0.684225	6,637,000.00	6,842,247.67	- 205,247.67
Jan. 7 04	Mar. 15 04	NZD	- 10,000,000.00	USD	6,669,000.00	0.6669	0.684225	6,669,000.00	6,842,247.67	- 173,247.67
Jan. 9 04	Mar. 15 04	NZD	5,000,000.00	USD	- 3,391,500.00	0.6783	0.684225	3,421,123.83	3,391,500.00	29,623.83
Feb. 20 04	Aug. 24 04	NZD	5,000,000.00	USD	- 3,315,000.00	0.663	0.670699	3,353,493.57	3,315,000.00	38,493.57
Feb. 23 04	Aug. 24 04	NZD	5,000,000.00	USD	- 3,344,500.00	0.6689	0.670699	3,353,493.57	3,344,500.00	8,993.57
<b>Total Open</b>			<b>15,000,000.00</b>		<b>- 9,823,000.00</b>			<b>37,118,606.31</b>	<b>36,813,495.34</b>	<b>305,110.97</b>
<b>Total Foreign Exchange Contracts</b>								<b>287,152,424.45</b>	<b>285,675,602.80</b>	<b>1,476,821.65</b>