

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
February 01, 2004 - February 29, 2004

| Trade Date               | Settlement Date | Type         | Description  | Currency | Quantity       | Price/Unit | Market Cost/Proceeds | Tax Cost         | Realized Gain/Loss USD |
|--------------------------|-----------------|--------------|--|----------|----------------|------------|----------------------|------------------|------------------------|
| <b>Settled</b> continued |                 |              |  |          |                |            |                      |                  |                        |
| Feb 20                   | Feb 24          | Write Option | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>NOV 22, 2004 @ .68<br>KNOCK IN @ .6625                             | USD      | - 19,200,000   | 4.53       | 591,437.00           |                  |                        |
| Feb 20                   | Feb 24          | Write Option | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>NOV 22, 2004 @ .68<br>KNOCK IN @ .6625                             | USD      | - 30,000,000   | 4.15       | 846,600.00           |                  |                        |
| Feb 20                   | Feb 20          | Sale         | 3 MONTH HUF BULLISH FX DEPOSIT<br>100% PRINCIPAL PROTECTED IN HUF<br>JP MORGAN CHASE LONDON<br>MATURITY 02/20/2004 | HUF      | -1,083,000,000 | 100.00     | 1,083,000,000.00     | 1,083,000,000.00 | 582,991.00 S           |
| Feb 23                   | Feb 25          | Purchase Opt | THB CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>FEB 23, 2005 @ 38.   | USD      | 351,500,000    | 1.17       | - 108,225.00         |                  |                        |
| Feb 23                   | Feb 25          | Purchase Opt | THB CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>FEB 23, 2005 @ 36.   | USD      | 2,700,000,000  | 0.54       | - 405,000.00         |                  |                        |

| 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 |
|---|-----------------|----------|-----------------|------------------|----------------|---------------|------------------|-----------------------------|---------------------|------------------------|
| <b>Settled Foreign Exchange Contracts</b> |                 |          |                 |                  |                |               |                  |                             |                     |                        |
| <u>SPECULATIVE</u>                        |                 |          |                 |                  |                |               |                  |                             |                     |                        |
| <b>AUSTRALIA DOLLAR - U S DOLLAR</b>      |                 |          |                 |                  |                |               |                  |                             |                     |                        |
| Jan 9 04                                  | Feb 13 04       | AUD      | 5,000,000.00    | USD              | - 3,876,000.00 | 0.775200      | 1.265950         | - 3,876,000.00              | 3,949,603.06        | 73,603.06              |
| Jan 15 04                                 | Feb 13 04       | AUD      | - 5,000,000.00  | USD              | 3,835,500.00   | 0.767100      | 1.265950         | 3,835,500.00                | - 3,949,603.06      | - 114,103.06           |
| Jan 20 04                                 | Feb 13 04       | AUD      | 10,000,000.00   | USD              | - 7,678,000.00 | 0.767800      | 1.265950         | - 7,678,000.00              | 7,899,206.12        | 221,206.12             |
| Feb 11 04                                 | Feb 13 04       | AUD      | - 10,000,000.00 | USD              | 7,783,000.00   | 0.778300      | 0.789921         | 7,783,000.00                | - 7,899,206.12      | - 116,206.12           |
| <b>EURO CURRENCY - U S DOLLAR</b>         |                 |          |                 |                  |                |               |                  |                             |                     |                        |
| Feb 6 04                                  | Feb 10 04       | EUR      | - 15,000,000.00 | USD              | 19,042,500.00  | 1.269500      | 1.269800         | 19,042,500.00               | - 19,047,000.00     | - 4,500.00             |