

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
February 01, 2004 - February 29, 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
<b>EURO CURRENCY - U S DOLLAR</b>										
Dec. 11 03	Mar. 15 04	EUR	10,000,000.00	USD	- 12,125,000.00	1.2125	0.805172	12,419,699.79	12,125,000.00	294,699.79
Dec. 31 03	Mar. 15 04	EUR	- 10,000,000.00	USD	12,583,000.00	1.2583	0.805172	12,583,000.00	12,419,699.79	163,300.21
Jan. 5 04	Mar. 15 04	EUR	10,000,000.00	USD	- 12,561,000.00	1.2561	0.805172	12,419,699.79	12,561,000.00	- 141,300.21
Jan. 6 04	Mar. 15 04	EUR	- 10,000,000.00	USD	12,751,000.00	1.2751	0.805172	12,751,000.00	12,419,699.79	331,300.21
Jan. 9 04	Mar. 15 04	EUR	5,000,000.00	USD	- 6,413,500.00	1.2827	0.805172	6,209,849.89	6,413,500.00	- 203,650.11
Jan. 12 04	Mar. 15 04	EUR	- 5,000,000.00	USD	6,385,000.00	1.277	0.805172	6,385,000.00	6,209,849.89	175,150.11
<b>Total Closed</b>			<b>0.00</b>		<b>619,500.00</b>			<b>62,768,249.47</b>	<b>62,148,749.47</b>	<b>619,500.00</b>
Feb. 9 04	May. 11 04	EUR	15,000,000.00	USD	- 18,936,000.00	1.2624	0.806424	18,600,629.46	18,936,000.00	- 335,370.54
Feb. 9 04	May. 11 04	EUR	3,000,000.00	USD	- 3,787,200.00	1.2624	0.806424	3,720,125.89	3,787,200.00	- 67,074.11
Feb. 11 04	May. 11 04	EUR	- 7,000,000.00	USD	8,939,000.00	1.277	0.806424	8,939,000.00	8,680,293.74	258,706.26
Feb. 12 04	May. 11 04	EUR	- 5,000,000.00	USD	6,389,500.00	1.2779	0.806424	6,389,500.00	6,200,209.82	189,290.18
Feb. 20 04	Aug. 24 04	EUR	7,500,000.00	USD	- 9,395,250.00	1.2527	0.808414	9,277,429.62	9,395,250.00	- 117,820.38
<b>Total Open</b>			<b>13,500,000.00</b>		<b>- 16,789,950.00</b>			<b>46,926,684.97</b>	<b>46,998,953.56</b>	<b>- 72,268.59</b>
<b>Total</b>			<b>13,500,000.00</b>		<b>- 16,170,450.00</b>			<b>109,694,934.44</b>	<b>109,147,703.03</b>	<b>547,231.41</b>
<b>POUND STERLING - U S DOLLAR</b>										
Feb. 26 04	Mar. 1 04	GBP	- 5,000,000.00	USD	9,321,500.00	1.8643	1.8643	9,321,500.00	9,321,500.00	0.00
Feb. 26 04	Mar. 1 04	GBP	5,000,000.00	USD	- 9,293,500.00	1.8587	1.8587	9,293,500.00	9,293,500.00	0.00
<b>Total Closed</b>			<b>0.00</b>		<b>28,000.00</b>			<b>18,615,000.00</b>	<b>18,615,000.00</b>	<b>0.00</b>
Jan. 9 04	Mar. 15 04	GBP	5,000,000.00	USD	- 9,191,500.00	1.8383	1.853410	9,267,047.53	9,191,500.00	75,547.53
Jan. 14 04	Mar. 15 04	GBP	3,000,000.00	USD	- 5,473,500.00	1.8245	1.853410	5,560,228.52	5,473,500.00	86,728.52
Feb. 11 04	Mar. 15 04	GBP	- 5,000,000.00	USD	9,374,500.00	1.8749	1.853410	9,374,500.00	9,267,047.53	107,452.47
Feb. 23 04	Aug. 24 04	GBP	10,000,000.00	USD	- 18,337,000.00	1.8337	1.827308	18,273,078.20	18,337,000.00	- 63,921.80
<b>Total Open</b>			<b>13,000,000.00</b>		<b>- 23,627,500.00</b>			<b>42,474,854.25</b>	<b>42,269,047.53</b>	<b>205,806.72</b>
<b>Total</b>			<b>13,000,000.00</b>		<b>- 23,599,500.00</b>			<b>61,089,854.25</b>	<b>60,884,047.53</b>	<b>205,806.72</b>
<b>JAPANESE YEN - U S DOLLAR</b>										
Feb. 20 04	May. 24 04	JPY	1,087,300,000.00	USD	- 10,000,000.00	108.73	108.964914	9,978,441.32	10,000,000.00	- 21,558.68