

Account Number [REDACTED]
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
NORWEGIAN KRONE - U S DOLLAR										
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
Total Closed			0.00		28,961.83			19,618,129.48	19,589,167.65	28,961.83
N ZEALAND DOLLAR - U S DOLLAR										
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
Total Open			15,000,000.00		- 9,823,000.00			37,118,606.31	36,813,495.34	305,110.97
Total Foreign Exchange Contracts								287,152,424.45	285,675,602.80	1,476,821.65