

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
February 01, 2004 - February 29, 2004

Page 23 of 58

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										
Feb 6 04	Feb 10 04	EUR	15,000,000.00	USD	- 19,047,000.00	1.269800	1.269800	- 19,047,000.00	19,047,000.00	
Jan 9 04	Feb 13 04	EUR	5,000,000.00	USD	- 6,416,000.00	1.283200	1.278936	- 6,416,000.00	6,394,679.62	- 21,320.38
Jan 12 04	Feb 13 04	EUR	- 5,000,000.00	USD	6,390,500.00	1.278100	1.278936	6,390,500.00	- 6,394,679.62	- 4,179.62
Jan 20 04	Feb 13 04	EUR	10,000,000.00	USD	- 12,585,000.00	1.258500	1.278936	- 12,585,000.00	12,789,359.25	204,359.25
Feb 10 04	Feb 13 04	EUR	- 10,000,000.00	USD	12,780,000.00	1.278000	1.278936	12,780,000.00	- 12,789,359.25	- 9,359.25
Feb 6 04	Feb 17 04	EUR	10,000,000.00	USD	- 12,709,000.00	1.270900	1.282216	- 12,709,000.00	12,822,156.68	113,156.68
Feb 9 04	Feb 17 04	EUR	- 10,000,000.00	USD	12,714,000.00	1.271400	1.282216	12,714,000.00	- 12,822,156.68	- 108,156.68
Jan 20 04	Feb 23 04	EUR	7,000,000.00	USD	- 8,758,400.00	1.251200	1.255966	- 8,758,400.00	8,791,760.86	33,360.86
Feb 11 04	Feb 23 04	EUR	- 7,000,000.00	USD	8,948,800.00	1.278400	1.255966	8,948,800.00	- 8,791,760.86	157,039.14
Feb 23 04	Feb 25 04	EUR	- 7,500,000.00	USD	9,339,000.00	1.245200	1.255600	9,339,000.00	- 9,417,000.00	- 78,000.00
Feb 23 04	Feb 25 04	EUR	7,500,000.00	USD	- 9,417,000.00	1.255600	1.255600	- 9,417,000.00	9,417,000.00	
POUND STERLING - U S DOLLAR										
Jan 9 04	Feb 13 04	GBP	5,000,000.00	USD	- 9,202,000.00	1.840400	1.888039	- 9,202,000.00	9,440,196.35	238,196.35
Jan 20 04	Feb 13 04	GBP	10,000,000.00	USD	- 18,165,000.00	1.816500	1.888039	- 18,165,000.00	18,880,392.71	715,392.71
Feb 9 04	Feb 13 04	GBP	- 15,000,000.00	USD	27,867,000.00	1.857800	1.888039	27,867,000.00	- 28,320,589.06	- 453,589.06
N ZEALAND DOLLAR - U S DOLLAR										
Jan 9 04	Feb 13 04	NZD	5,000,000.00	USD	- 3,405,000.00	0.681000	1.424100	- 3,405,000.00	3,510,989.39	105,989.39
Jan 12 04	Feb 13 04	NZD	15,000,000.00	USD	- 10,176,000.00	0.678400	1.424100	- 10,176,000.00	10,532,968.19	356,968.19
Jan 15 04	Feb 13 04	NZD	- 10,000,000.00	USD	6,702,000.00	0.670200	1.424100	6,702,000.00	- 7,021,978.79	- 319,978.79
Jan 16 04	Feb 13 04	NZD	- 5,000,000.00	USD	3,325,500.00	0.665100	1.424100	3,325,500.00	- 3,510,989.39	- 185,489.39
Jan 20 04	Feb 13 04	NZD	10,000,000.00	USD	- 6,666,000.00	0.666600	1.424100	- 6,666,000.00	7,021,978.79	355,978.79
Feb 9 04	Feb 13 04	NZD	- 15,000,000.00	USD	10,417,500.00	0.694500	1.424100	10,417,500.00	- 10,532,968.19	- 115,468.19
Feb 11 04	Feb 19 04	NZD	10,000,000.00	USD	- 6,952,000.00	0.695200	1.429600	- 6,952,000.00	6,994,963.62	42,963.62
Feb 17 04	Feb 19 04	NZD	- 10,000,000.00	USD	7,063,000.00	0.706300	0.699496	7,063,000.00	- 6,994,963.62	68,036.38