

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2003 - May 31, 2003

Page 15 of 41

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
May. 5 03	Nov. 3 03	CAD	- 14,510,000.00	USD	10,112,202.94	1.4349	1.385705	10,112,202.94	10,471,202.05	- 358,999.11
May. 1 03	Nov. 5 03	CAD	- 14,510,000.00	USD	10,097,425.19	1.437	1.385863	10,097,425.19	10,470,013.68	- 372,588.49
May. 5 03	Nov. 5 03	CAD	14,510,000.00	USD	- 10,113,612.60	1.4347	1.385863	10,470,013.68	10,113,612.60	356,401.08
Total Closed			0.00		96,015.53			41,150,843.86	41,054,828.33	96,015.53
SWISS FRANC - U S DOLLAR										
Dec. 30 02	Jun. 12 03	CHF	13,880,000.00	USD	- 10,000,000.00	1.388	1.301988	10,660,620.61	10,000,000.00	660,620.61
Jan. 15 03	Jun. 12 03	CHF	- 13,880,000.00	USD	10,050,687.91	1.381	1.301988	10,050,687.91	10,660,620.61	- 609,932.70
Total Closed			0.00		50,687.91			20,711,308.52	20,660,620.61	50,687.91
May. 8 03	Nov. 5 03	CHF	26,050,000.00	USD	- 20,000,000.00	1.3025	1.297209	20,081,575.68	20,000,000.00	81,575.68
Dec. 12 02	Dec. 15 03	CHF	7,178,000.00	USD	- 5,000,000.00	1.4356	1.296094	5,538,180.44	5,000,000.00	538,180.44
Dec. 13 02	Dec. 15 03	CHF	14,290,000.00	USD	- 10,000,000.00	1.429	1.296094	11,025,438.63	10,000,000.00	1,025,438.63
Jan. 15 03	Dec. 15 03	CHF	- 13,765,000.00	USD	10,000,000.00	1.3765	1.296094	10,000,000.00	10,620,375.28	- 620,375.28
Apr. 24 03	Dec. 15 03	CHF	- 7,770,500.00	USD	5,747,411.24	1.352	1.296094	5,747,411.24	5,995,323.36	- 247,912.12
Total Open			25,982,500.00		- 19,252,588.76			52,392,605.99	51,615,698.64	776,907.35
Total			25,982,500.00		- 19,201,900.85			73,103,914.51	72,276,319.25	827,595.26
EURO CURRENCY - U S DOLLAR										
Dec. 11 02	Jun. 12 03	EUR	5,000,000.00	USD	- 5,030,000.00	1.006	0.850513	5,878,801.46	5,030,000.00	848,801.46
Mar. 12 03	Jun. 12 03	EUR	- 5,000,000.00	USD	5,483,500.00	1.0967	0.850513	5,483,500.00	5,878,801.46	- 395,301.46
Dec. 12 02	Dec. 15 03	EUR	5,000,000.00	USD	- 5,044,000.00	1.0088	0.854809	5,849,262.31	5,044,000.00	805,262.31
Dec. 12 02	Dec. 15 03	EUR	1,500,000.00	USD	- 1,510,500.00	1.007	0.854809	1,754,778.69	1,510,500.00	244,278.69
Mar. 12 03	Dec. 15 03	EUR	- 5,000,000.00	USD	5,440,000.00	1.088	0.854809	5,440,000.00	5,849,262.31	- 409,262.31
Mar. 12 03	Dec. 15 03	EUR	- 1,500,000.00	USD	1,635,750.00	1.0905	0.854809	1,635,750.00	1,754,778.69	- 119,028.69
Total Closed			0.00		974,750.00			26,042,092.46	25,067,342.46	974,750.00
Apr. 30 03	Nov. 5 03	EUR	15,000,000.00	USD	- 16,650,000.00	1.11	0.853966	17,565,104.56	16,650,000.00	915,104.56
Apr. 30 03	Nov. 5 03	EUR	10,000,000.00	USD	- 11,111,000.00	1.1111	0.853966	11,710,069.71	11,111,000.00	599,069.71
May. 7 03	Nov. 5 03	EUR	10,000,000.00	USD	- 11,320,000.00	1.132	0.853966	11,710,069.71	11,320,000.00	390,069.71
May. 7 03	May. 10 04	EUR	15,000,000.00	USD	- 17,002,500.00	1.1335	0.857638	17,489,905.20	17,002,500.00	487,405.20
Total Open			50,000,000.00		- 56,083,500.00			58,475,149.18	56,083,500.00	2,391,649.18
Total			50,000,000.00		- 55,108,750.00			84,517,241.64	81,150,842.46	3,366,399.18