

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2003 - May 31, 2003

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Foreign Exchange Contracts continued

<i>Trade Date</i>	<i>Settlement Date</i>	<i>Currency</i>	<i>Amount</i>	<i>Counter Currency</i>	<i>Counter Amount</i>	<i>Contract Rate</i>	<i>Current Market Forward Rate</i>	<i>Market Value Receivables USD</i>	<i>Market Value Payables USD</i>	<i>Unrealized Gain/Loss USD</i>
Apr. 24 03	Dec. 15 03	NOK	- 72,625,000.00	USD	10,000,000.00	7.2625	6.809336	10,000,000.00	10,665,504.36	- 665,504.36
May. 21 03	Dec. 15 03	NOK	- 68,490,000.00	USD	10,000,000.00	6.849	6.809336	10,000,000.00	10,058,249.83	- 58,249.83
Total Open			204,530,250.00			- 25,691,539.78		127,708,516.91	123,163,452.78	4,545,064.13
N ZEALAND DOLLAR - U S DOLLAR										
Apr. 16 03	Oct. 22 03	NZD	20,000,000.00	USD	- 10,936,000.00	0.5468	0.568399	11,367,978.32	10,936,000.00	431,978.32
May. 8 03	Oct. 22 03	NZD	20,000,000.00	USD	- 11,320,000.00	0.566	0.568399	11,367,978.32	11,320,000.00	47,978.32
Total Open			40,000,000.00			- 22,256,000.00		22,735,956.64	22,256,000.00	479,956.64
SWEDISH KRONA - U S DOLLAR										
Dec. 12 02	Dec. 15 03	SEK	45,757,500.00	USD	- 5,000,000.00	9.1515	7.847314	5,830,976.10	5,000,000.00	830,976.10
Dec. 12 02	Dec. 15 03	SEK	45,617,500.00	USD	- 5,000,000.00	9.1235	7.847314	5,813,135.60	5,000,000.00	813,135.60
Mar. 12 03	Dec. 15 03	SEK	- 91,375,000.00	USD	10,621,294.90	8.603	7.847314	10,621,294.90	11,644,111.70	- 1,022,816.80
Total Closed			0.00			621,294.90		22,265,406.60	21,644,111.70	621,294.90
Total Foreign Exchange Contracts								458,572,356.63	447,866,957.03	10,705,399.60