

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

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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
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
<b>Total Closed</b>			<b>0.00</b>		<b>96,015.53</b>			<b>41,150,843.86</b>	<b>41,054,828.33</b>	<b>96,015.53</b>
<b>SWISS FRANC - U S DOLLAR</b>										
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
<b>Total Closed</b>			<b>0.00</b>		<b>50,687.91</b>			<b>20,711,308.52</b>	<b>20,660,620.61</b>	<b>50,687.91</b>
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
<b>Total Open</b>			<b>25,982,500.00</b>		<b>- 19,252,588.76</b>			<b>52,392,605.99</b>	<b>51,615,698.64</b>	<b>776,907.35</b>
<b>Total</b>			<b>25,982,500.00</b>		<b>- 19,201,900.85</b>			<b>73,103,914.51</b>	<b>72,276,319.25</b>	<b>827,595.26</b>
<b>EURO CURRENCY - U S DOLLAR</b>										
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
<b>Total Closed</b>			<b>0.00</b>		<b>974,750.00</b>			<b>26,042,092.46</b>	<b>25,067,342.46</b>	<b>974,750.00</b>
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
<b>Total Open</b>			<b>50,000,000.00</b>		<b>- 56,083,500.00</b>			<b>58,475,149.18</b>	<b>56,083,500.00</b>	<b>2,391,649.18</b>
<b>Total</b>			<b>50,000,000.00</b>		<b>- 55,108,750.00</b>			<b>84,517,241.64</b>	<b>81,150,842.46</b>	<b>3,366,399.18</b>