

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
June 01, 2003 - June 30, 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. 1 03	Nov. 5 03	CAD	- 14,510,000.00	USD	10,097,425.19	1.437	1.368842	10,097,425.19	10,600,201.62	- 502,776.43
May. 5 03	Nov. 5 03	CAD	14,510,000.00	USD	- 10,113,612.60	1.4347	1.368842	10,600,201.62	10,113,612.60	486,589.02
<b>Total Closed</b>			<b>0.00</b>		<b>96,015.53</b>			<b>41,411,192.07</b>	<b>41,315,176.54</b>	<b>96,015.53</b>
<b>SWISS FRANC - U S DOLLAR</b>										
May. 8 03	Nov. 5 03	CHF	26,050,000.00	USD	- 20,000,000.00	1.3025	1.350580	19,288,011.82	20,000,000.00	- 711,988.18
Dec. 12 02	Dec. 15 03	CHF	7,178,000.00	USD	- 5,000,000.00	1.4356	1.349403	5,319,390.43	5,000,000.00	319,390.43
Dec. 13 02	Dec. 15 03	CHF	14,290,000.00	USD	- 10,000,000.00	1.429	1.349403	10,589,870.35	10,000,000.00	589,870.35
Jan. 15 03	Dec. 15 03	CHF	- 13,765,000.00	USD	10,000,000.00	1.3765	1.349403	10,000,000.00	10,200,809.33	- 200,809.33
Apr. 24 03	Dec. 15 03	CHF	- 7,770,500.00	USD	5,747,411.24	1.352	1.349403	5,747,411.24	5,758,473.58	- 11,062.34
<b>Total Open</b>			<b>25,982,500.00</b>		<b>- 19,252,588.76</b>			<b>50,944,683.84</b>	<b>50,959,282.91</b>	<b>- 14,599.07</b>
<b>EURO CURRENCY - U S DOLLAR</b>										
Apr. 30 03	Nov. 5 03	EUR	15,000,000.00	USD	- 16,650,000.00	1.11	0.873956	17,163,335.91	16,650,000.00	513,335.91
Apr. 30 03	Nov. 5 03	EUR	10,000,000.00	USD	- 11,111,000.00	1.1111	0.873956	11,442,223.94	11,111,000.00	331,223.94
May. 7 03	Nov. 5 03	EUR	10,000,000.00	USD	- 11,320,000.00	1.132	0.873956	11,442,223.94	11,320,000.00	122,223.94
Jun. 4 03	Nov. 5 03	EUR	- 10,000,000.00	USD	11,601,000.00	1.1601	0.873956	11,601,000.00	11,442,223.94	158,776.06
Jun. 6 03	Nov. 5 03	EUR	- 12,500,000.00	USD	14,582,500.00	1.1666	0.873956	14,582,500.00	14,302,779.92	279,720.08
Jun. 6 03	Nov. 5 03	EUR	- 12,500,000.00	USD	14,531,250.00	1.1625	0.873956	14,531,250.00	14,302,779.92	228,470.08
Dec. 12 02	Dec. 15 03	EUR	5,000,000.00	USD	- 5,044,000.00	1.0088	0.874851	5,715,256.28	5,044,000.00	671,256.28
Dec. 12 02	Dec. 15 03	EUR	1,500,000.00	USD	- 1,510,500.00	1.007	0.874851	1,714,576.88	1,510,500.00	204,076.88
Mar. 12 03	Dec. 15 03	EUR	- 5,000,000.00	USD	5,440,000.00	1.088	0.874851	5,440,000.00	5,715,256.28	- 275,256.28
Mar. 12 03	Dec. 15 03	EUR	- 1,500,000.00	USD	1,635,750.00	1.0905	0.874851	1,635,750.00	1,714,576.88	- 78,826.88
<b>Total Closed</b>			<b>0.00</b>		<b>2,155,000.00</b>			<b>95,268,116.95</b>	<b>93,113,116.94</b>	<b>2,155,000.01</b>
Jun. 25 03	Jul. 2 03	EUR	5,000,000.00	USD	- 5,760,000.00	1.152	0.870856	5,741,476.79	5,760,000.00	- 18,523.21
Jun. 25 03	Jul. 2 03	EUR	6,000,000.00	USD	- 6,947,400.00	1.1579	0.870856	6,889,772.15	6,947,400.00	- 57,627.85
Jun. 25 03	Jul. 2 03	EUR	- 6,000,000.00	USD	6,916,800.00	1.1528	0.870856	6,916,800.00	6,889,772.15	27,027.85
Jun. 20 03	Jul. 24 03	EUR	10,000,000.00	USD	- 11,602,000.00	1.1602	0.871473	11,474,818.43	11,602,000.00	- 127,181.57
Jun. 24 03	Jul. 24 03	EUR	- 15,000,000.00	USD	17,178,000.00	1.1452	0.871473	17,178,000.00	17,212,227.64	- 34,227.64
May. 7 03	May. 10 04	EUR	15,000,000.00	USD	- 17,002,500.00	1.1335	0.877568	17,092,686.79	17,002,500.00	90,186.79