

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
Jun. 6 03	May. 10 04	EUR	- 7,500,000.00	USD	8,683,500.00	1.1578	0.877568	8,683,500.00	8,546,343.39	137,156.61
<b>Total Open</b>			<b>7,500,000.00</b>		<b>- 8,533,600.00</b>			<b>73,977,054.16</b>	<b>73,960,243.18</b>	<b>16,810.98</b>
<b>Total</b>			<b>7,500,000.00</b>		<b>- 6,378,600.00</b>			<b>169,245,171.11</b>	<b>167,073,360.12</b>	<b>2,171,810.99</b>
<b>POUND STERLING - U S DOLLAR</b>										
Dec. 13 02	Dec. 15 03	GBP	5,000,000.00	USD	- 7,770,500.00	1.5541	1.631784	8,158,919.84	7,770,500.00	388,419.84
Jun. 6 03	Dec. 15 03	GBP	- 5,000,000.00	USD	8,177,000.00	1.6354	1.631784	8,177,000.00	8,158,919.84	18,080.16
<b>Total Closed</b>			<b>0.00</b>		<b>406,500.00</b>			<b>16,335,919.84</b>	<b>15,929,419.84</b>	<b>406,500.00</b>
<b>JAPANESE YEN - U S DOLLAR</b>										
Dec. 13 02	Dec. 15 03	JPY	1,186,500,000.00	USD	- 10,000,000.00	118.65	119.421422	9,935,403.35	10,000,000.00	- 64,596.65
Jan. 23 03	Dec. 15 03	JPY	- 1,186,500,000.00	USD	10,171,453.06	116.65	119.421422	10,171,453.06	9,935,403.35	236,049.71
<b>Total Closed</b>			<b>0.00</b>		<b>171,453.06</b>			<b>20,106,856.41</b>	<b>19,935,403.35</b>	<b>171,453.06</b>
<b>MEXICAN NEW PESO - U S DOLLAR</b>										
Jun. 17 03	Dec. 19 03	MXN	107,925,000.00	USD	- 10,000,000.00	10.7925	10.669042	10,115,716.35	10,000,000.00	115,716.35
<b>NORWEGIAN KRONE - U S DOLLAR</b>										
Jun. 16 03	Jul. 2 03	NOK	- 55,273,600.00	USD	8,000,000.00	6.9092	7.219707	8,000,000.00	7,655,934.28	344,065.72
Jun. 10 03	Jul. 14 03	NOK	31,948,750.00	USD	- 4,544,630.16	7.03	7.227547	4,420,414.22	4,544,630.16	- 124,215.94
Dec. 11 02	Dec. 15 03	NOK	73,135,000.00	USD	- 9,616,699.53	7.605	7.29396	10,026,788.02	9,616,699.53	410,088.49
Dec. 11 02	Dec. 15 03	NOK	38,025,000.00	USD	- 5,000,000.00	7.605	7.29396	5,213,216.85	5,000,000.00	213,216.85
Dec. 12 02	Dec. 15 03	NOK	37,560,000.00	USD	- 5,000,000.00	7.512	7.29396	5,149,465.48	5,000,000.00	149,465.48
Dec. 12 02	Dec. 15 03	NOK	37,465,000.00	USD	- 5,000,000.00	7.493	7.29396	5,136,441.00	5,000,000.00	136,441.00
Dec. 13 02	Dec. 15 03	NOK	74,370,000.00	USD	- 9,962,491.63	7.465	7.29396	10,196,106.17	9,962,491.63	233,614.54
Dec. 13 02	Dec. 15 03	NOK	37,275,000.00	USD	- 5,000,000.00	7.455	7.29396	5,110,392.06	5,000,000.00	110,392.06
Dec. 13 02	Dec. 15 03	NOK	36,350,000.00	USD	- 4,885,424.37	7.4405	7.29396	4,983,574.82	4,885,424.37	98,150.45
Jan. 15 03	Dec. 15 03	NOK	- 71,800,000.00	USD	10,000,000.00	7.18	7.29396	10,000,000.00	9,843,759.89	156,240.11
Apr. 24 03	Dec. 15 03	NOK	- 72,625,000.00	USD	10,000,000.00	7.2625	7.29396	10,000,000.00	9,956,867.16	43,132.84
May. 21 03	Dec. 15 03	NOK	- 68,490,000.00	USD	10,000,000.00	6.849	7.29396	10,000,000.00	9,389,959.82	610,040.18
<b>Total Open</b>			<b>97,940,150.00</b>		<b>- 11,009,245.69</b>			<b>88,236,398.62</b>	<b>85,855,766.84</b>	<b>2,380,631.78</b>