

Account Number [REDACTED]
 FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
 January 01, 2003 - January 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
Dec. 13 02	Dec. 15 03	CHF	14,290,000.00	USD	- 10,000,000.00	1.429	1.358214	10,521,168.63	10,000,000.00	521,168.63
Jan. 15 03	Dec. 15 03	CHF	- 13,765,000.00	USD	10,000,000.00	1.3765	1.358214	10,000,000.00	10,134,631.64	- 134,631.64
Total Open			21,683,000.00		- 15,000,000.00			56,032,605.45	55,123,415.94	909,189.51
Total			21,683,000.00		- 14,949,312.09			76,260,125.39	75,300,247.97	959,877.42
EURO CURRENCY - U S DOLLAR										
Dec. 11 02	Jun. 12 03	EUR	5,000,000.00	USD	- 5,030,000.00	1.006	0.93635	5,339,883.33	5,030,000.00	309,883.33
Dec. 12 02	Dec. 15 03	EUR	5,000,000.00	USD	- 5,044,000.00	1.0088	0.9414	5,311,238.33	5,044,000.00	267,238.33
Dec. 12 02	Dec. 15 03	EUR	1,500,000.00	USD	- 1,510,500.00	1.007	0.9414	1,593,371.49	1,510,500.00	82,871.49
Total Open			11,500,000.00		- 11,584,500.00			12,244,493.15	11,584,500.00	659,993.15
POUND STERLING - U S DOLLAR										
Jan. 30 03	Mar. 3 03	GBP	- 500,000.00	USD	823,500.00	1.647	1.640235	823,500.00	820,117.58	3,382.42
Jan. 30 03	Mar. 3 03	GBP	- 2,000,000.00	USD	3,296,200.00	1.6481	1.640235	3,296,200.00	3,280,470.33	15,729.67
Dec. 13 02	Dec. 15 03	GBP	5,000,000.00	USD	- 7,770,500.00	1.5541	1.609761	8,048,806.66	7,770,500.00	278,306.66
Total Open			2,500,000.00		- 3,650,800.00			12,168,506.66	11,871,087.91	297,418.75
JAPANESE YEN - U S DOLLAR										
Dec. 13 02	Dec. 15 03	JPY	1,186,500,000.00	USD	- 10,000,000.00	118.65	118.459482	10,016,082.98	10,000,000.00	16,082.98
Jan. 23 03	Dec. 15 03	JPY	- 1,186,500,000.00	USD	10,171,453.06	116.65	118.459482	10,171,453.06	10,016,082.98	155,370.08
Total Closed			0.00		171,453.06			20,187,536.04	20,016,082.98	171,453.06
Dec. 30 02	Apr. 7 03	JPY	1,181,500,000.00	USD	- 10,000,000.00	118.15	119.649184	9,874,701.71	10,000,000.00	- 125,298.29
Total			1,181,500,000.00		- 9,828,546.94			30,062,237.75	30,016,082.98	46,154.77
MEXICAN NEW PESO - U S DOLLAR										
Dec. 30 02	Mar. 3 03	MXN	102,000,000.00	USD	- 9,750,501.86	10.461	0.00	0.00	0.00	0.00
NORWEGIAN KRONE - U S DOLLAR										
Dec. 30 02	Jun. 12 03	NOK	71,125,000.00	USD	- 10,000,000.00	7.1125	7.05597	10,080,115.51	10,000,000.00	80,115.51
Jan. 16 03	Jun. 12 03	NOK	34,750,000.00	USD	- 5,000,000.00	6.95	7.05597	4,924,907.05	5,000,000.00	- 75,092.95
Dec. 11 02	Dec. 15 03	NOK	73,135,000.00	USD	- 9,616,699.53	7.605	7.19143	10,169,743.61	9,616,699.53	553,044.08