

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. 11 02	Dec. 15 03	NOK	38,025,000.00	USD	- 5,000,000.00	7.605	7.19143	5,287,543.59	5,000,000.00	287,543.59
Dec. 12 02	Dec. 15 03	NOK	37,560,000.00	USD	- 5,000,000.00	7.512	7.19143	5,222,883.30	5,000,000.00	222,883.30
Dec. 12 02	Dec. 15 03	NOK	37,465,000.00	USD	- 5,000,000.00	7.493	7.19143	5,209,673.13	5,000,000.00	209,673.13
Dec. 13 02	Dec. 15 03	NOK	74,370,000.00	USD	- 9,962,491.63	7.465	7.19143	10,341,475.80	9,962,491.63	378,984.17
Dec. 13 02	Dec. 15 03	NOK	37,275,000.00	USD	- 5,000,000.00	7.455	7.19143	5,183,252.79	5,000,000.00	183,252.79
Dec. 13 02	Dec. 15 03	NOK	36,350,000.00	USD	- 4,885,424.37	7.4405	7.19143	5,054,627.47	4,885,424.37	169,203.10
Jan. 15 03	Dec. 15 03	NOK	- 71,800,000.00	USD	10,000,000.00	7.18	7.19143	10,000,000.00	9,984,105.99	15,894.01
<b>Total Open</b>			<b>368,255,000.00</b>		<b>- 49,464,615.53</b>			<b>71,474,222.25</b>	<b>69,448,721.52</b>	<b>2,025,500.73</b>
<b>N ZEALAND DOLLAR - U S DOLLAR</b>										
Jan. 10 03	Apr. 14 03	NZD	30,000,000.00	USD	- 15,870,000.00	0.529	0.539408	16,182,244.98	15,870,000.00	312,244.98
<b>SWEDISH KRONA - U S DOLLAR</b>										
Dec. 12 02	Dec. 15 03	SEK	45,757,500.00	USD	- 5,000,000.00	9.1515	8.787814	5,206,926.48	5,000,000.00	206,926.48
Dec. 12 02	Dec. 15 03	SEK	45,617,500.00	USD	- 5,000,000.00	9.1235	8.787814	5,190,995.33	5,000,000.00	190,995.33
<b>Total Open</b>			<b>91,375,000.00</b>		<b>- 10,000,000.00</b>			<b>10,397,921.81</b>	<b>10,000,000.00</b>	<b>397,921.81</b>
<b>S AFRICAN RAND - U S DOLLAR</b>										
Jan. 14 03	Mar. 17 03	ZAR	86,200,000.00	USD	- 9,599,109.13	8.98	9.758356	8,833,455.24	9,599,109.13	- 765,653.89
Jan. 15 03	Mar. 17 03	ZAR	17,670,000.00	USD	- 2,000,000.00	8.835	9.758356	1,810,755.84	2,000,000.00	- 189,244.16
Jan. 23 03	Mar. 17 03	ZAR	- 103,870,000.00	USD	11,541,111.11	9.00	9.758356	11,541,111.11	10,644,211.09	896,900.02
<b>Total Closed</b>			<b>0.00</b>		<b>- 57,998.02</b>			<b>22,185,322.19</b>	<b>22,243,320.22</b>	<b>- 57,998.03</b>
<b>TRADE RELATED</b>										
<b>AUSTRALIA DOLLAR - U S DOLLAR</b>										
Jan. 16 03	Apr. 22 03	AUD	10,000,000.00	USD	- 5,845,000.00	0.5845	0.581696	5,816,960.00	5,845,000.00	- 28,040.00
<b>Total Foreign Exchange Contracts</b>								<b>265,475,784.17</b>	<b>260,883,460.60</b>	<b>4,592,323.57</b>