

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2003 - June 30, 2003

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| Trade Date | Settlement Date | Currency | Amount | Counter Currency | Counter Amount | Contract Rate | Revaluation Rate | Contracted/ Base Amount USD | Revalued Amount USD | Realized Gain/Loss USD |
|---|-----------------|----------|-----------------|------------------|-----------------|---------------|------------------|-----------------------------|---------------------|------------------------|
| Settled Foreign Exchange Contracts continued | | | | | | | | | | |
| May 16 03 | Jun 5 03 | NOK | - 34,062,500.00 | USD | 5,000,000.00 | 6.812500 | 6.889100 | 5,000,000.00 | - 4,944,404.92 | 55,595.08 |
| May 27 03 | Jun 5 03 | NOK | - 19,903,500.00 | USD | 3,000,000.00 | 6.634500 | 6.889100 | 3,000,000.00 | - 2,889,129.20 | 110,870.80 |
| Jun 4 03 | Jun 5 03 | NOK | - 16,254,000.00 | USD | 2,342,750.07 | 6.938000 | 6.889100 | 2,342,750.07 | - 2,359,379.31 | - 16,629.24 |
| Dec 30 02 | Jun 12 03 | NOK | 71,125,000.00 | USD | - 10,000,000.00 | 7.112500 | 6.989700 | - 10,000,000.00 | 10,175,687.08 | 175,687.08 |
| Jan 16 03 | Jun 12 03 | NOK | 34,750,000.00 | USD | - 5,000,000.00 | 6.950000 | 6.989700 | - 5,000,000.00 | 4,971,601.07 | - 28,398.93 |
| May 15 03 | Jun 12 03 | NOK | 29,111,250.00 | USD | - 4,226,924.25 | 6.887100 | 6.989700 | - 4,226,924.25 | 4,164,878.32 | - 62,045.93 |
| May 19 03 | Jun 12 03 | NOK | - 67,975,000.00 | USD | 10,000,000.00 | 6.797500 | 6.989700 | 10,000,000.00 | - 9,725,023.96 | 274,976.04 |
| Jun 2 03 | Jun 12 03 | NOK | 20,182,200.00 | USD | - 3,000,000.00 | 6.727400 | 6.989700 | - 3,000,000.00 | 2,887,420.06 | - 112,579.94 |
| Jun 10 03 | Jun 12 03 | NOK | - 35,062,500.00 | USD | 5,000,000.00 | 7.012500 | 6.989700 | 5,000,000.00 | - 5,016,309.71 | - 16,309.71 |
| Jun 10 03 | Jun 12 03 | NOK | - 31,948,750.00 | USD | 4,557,596.29 | 7.010000 | 6.989700 | 4,557,596.29 | - 4,570,832.80 | - 13,236.51 |
| Jun 11 03 | Jun 12 03 | NOK | - 20,182,200.00 | USD | 2,883,995.43 | 6.998000 | 6.989700 | 2,883,995.43 | - 2,887,420.06 | - 3,424.63 |
| <u>TRADE RELATED</u> | | | | | | | | | | |
| AUSTRALIA DOLLAR - U S DOLLAR | | | | | | | | | | |
| Jun 4 03 | Jun 10 03 | AUD | 40,000,000.00 | USD | - 26,540,000.00 | 0.663500 | 1.521950 | - 26,540,000.00 | 26,282,072.34 | - 257,927.66 |
| MEXICAN NEW PESO - U S DOLLAR | | | | | | | | | | |
| Jun 10 03 | Jun 12 03 | MXN | 107,250,000.00 | USD | - 10,000,000.00 | 10.725000 | 10.725000 | - 10,000,000.00 | 10,000,000.00 | |