

Account Number: XXXXXXXXXX
 FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
 September 01, 2003 - September 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
SWISS FRANC - U S DOLLAR										
Sep. 23 03	Oct. 9 03	CHF	4,000,000.00	USD	- 2,961,865.98	1.3505	1.320284	3,029,652.34	2,961,865.98	67,786.36
Sep. 23 03	Oct. 9 03	CHF	- 4,000,000.00	USD	2,960,331.56	1.3512	1.320284	2,960,331.56	3,029,652.34	- 69,320.78
Sep. 23 03	Oct. 9 03	CHF	- 4,000,000.00	USD	2,960,331.56	1.3512	1.320284	2,960,331.56	3,029,652.34	- 69,320.78
May. 8 03	Nov. 5 03	CHF	26,050,000.00	USD	- 20,000,000.00	1.3025	1.319356	19,744,483.01	20,000,000.00	- 255,516.99
Total Open			22,050,000.00		- 17,041,202.86			28,694,798.47	29,021,170.66	- 326,372.19
POUND STERLING - U S DOLLAR										
Sep. 5 03	Oct. 9 03	GBP	- 2,000,000.00	USD	3,169,000.00	1.5845	1.660304	3,169,000.00	3,320,608.75	- 151,608.75
Jul. 25 03	Dec. 15 03	GBP	10,000,000.00	USD	- 16,102,000.00	1.6102	1.652458	16,524,576.61	16,102,000.00	422,576.61
Sep. 4 03	Dec. 15 03	GBP	- 5,000,000.00	USD	7,811,000.00	1.5622	1.652458	7,811,000.00	8,262,288.30	- 451,288.30
Total Open			3,000,000.00		- 5,122,000.00			27,504,576.61	27,684,897.05	- 180,320.44
JAPANESE YEN - U S DOLLAR										
Sep. 22 03	Oct. 2 03	JPY	1,142,900,000.00	USD	- 10,218,149.31	111.85	111.707368	10,231,196.22	10,218,149.31	13,046.91
Sep. 29 03	Oct. 2 03	JPY	- 1,142,900,000.00	USD	10,262,189.10	111.37	111.37	10,262,189.10	10,262,189.10	0.00
Sep. 22 03	Oct. 9 03	JPY	- 1,142,900,000.00	USD	10,109,685.98	113.05	111.680658	10,109,685.98	10,233,643.17	- 123,957.19
Sep. 30 03	Oct. 9 03	JPY	775,390,000.00	USD	- 7,000,000.00	110.77	111.680658	6,942,921.14	7,000,000.00	- 57,078.86
Sep. 30 03	Oct. 9 03	JPY	367,510,000.00	USD	- 3,296,940.88	111.47	111.680658	3,290,722.02	3,296,940.88	- 6,218.86
Total Closed			0.00		- 143,215.11			40,836,714.46	41,010,922.46	- 174,208.00
NORWEGIAN KRONE - U S DOLLAR										
Aug. 29 03	Oct. 6 03	NOK	- 22,630,500.00	USD	3,000,000.00	7.5435	7.057970	3,000,000.00	3,206,375.23	- 206,375.23
Sep. 4 03	Oct. 6 03	NOK	- 38,930,000.00	USD	5,166,693.21	7.5348	7.057970	5,166,693.21	5,515,750.33	- 349,057.12
Sep. 5 03	Oct. 6 03	NOK	- 29,934,000.00	USD	4,000,000.00	7.4835	7.057970	4,000,000.00	4,241,162.86	- 241,162.86
Sep. 9 03	Oct. 6 03	NOK	29,427,200.00	USD	- 4,000,000.00	7.3568	7.057970	4,169,357.51	4,000,000.00	169,357.51
Sep. 10 03	Oct. 6 03	NOK	35,000,000.00	USD	- 4,740,620.34	7.383	7.057970	4,958,933.00	4,740,620.34	218,312.66
Sep. 22 03	Oct. 6 03	NOK	- 24,700,320.00	USD	3,400,000.00	7.2648	7.057970	3,400,000.00	3,499,635.19	- 99,635.19
Dec. 11 02	Dec. 15 03	NOK	73,135,000.00	USD	- 9,616,699.53	7.605	7.07975	10,330,166.40	9,616,699.53	713,466.87
Dec. 11 02	Dec. 15 03	NOK	38,025,000.00	USD	- 5,000,000.00	7.605	7.07975	5,370,952.04	5,000,000.00	370,952.04