

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

Page 16 of 72

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. 12 02	Dec. 15 03	NOK	37,560,000.00	USD	- 5,000,000.00	7.512	7.07975	5,305,271.76	5,000,000.00	305,271.76
Dec. 12 02	Dec. 15 03	NOK	37,465,000.00	USD	- 5,000,000.00	7.493	7.07975	5,291,853.21	5,000,000.00	291,853.21
Dec. 13 02	Dec. 15 03	NOK	74,370,000.00	USD	- 9,962,491.63	7.465	7.07975	10,504,607.58	9,962,491.63	542,115.95
Dec. 13 02	Dec. 15 03	NOK	37,275,000.00	USD	- 5,000,000.00	7.455	7.07975	5,265,016.10	5,000,000.00	265,016.10
Dec. 13 02	Dec. 15 03	NOK	36,350,000.00	USD	- 4,885,424.37	7.4405	7.07975	5,134,361.78	4,885,424.37	248,937.41
Jan. 15 03	Dec. 15 03	NOK	- 71,800,000.00	USD	10,000,000.00	7.18	7.07975	10,000,000.00	10,141,600.44	- 141,600.44
Apr. 24 03	Dec. 15 03	NOK	- 72,625,000.00	USD	10,000,000.00	7.2625	7.07975	10,000,000.00	10,258,129.97	- 258,129.97
May. 21 03	Dec. 15 03	NOK	- 68,490,000.00	USD	10,000,000.00	6.849	7.07975	10,000,000.00	9,674,069.83	325,930.17
Sep. 23 03	Dec. 15 03	NOK	- 10,754,280.00	USD	1,511,281.62	7.116	7.07975	1,511,281.62	1,519,019.64	- 7,738.02
Sep. 23 03	Dec. 15 03	NOK	- 35,412,500.00	USD	5,000,000.00	7.0825	7.07975	5,000,000.00	5,001,941.86	- 1,941.86
Total Open			23,330,600.00		- 1,127,261.04			108,408,494.21	106,262,921.22	2,145,572.99
N ZEALAND DOLLAR - U S DOLLAR										
Sep. 26 03	Oct. 14 03	NZD	- 10,000,000.00	USD	5,865,000.00	0.5865	0.59297	5,865,000.00	5,929,709.86	- 64,709.86
Sep. 29 03	Oct. 14 03	NZD	- 10,000,000.00	USD	5,865,000.00	0.5865	0.59297	5,865,000.00	5,929,709.86	- 64,709.86
Jul. 1 03	Dec. 15 03	NZD	30,000,000.00	USD	- 17,550,000.00	0.585	0.588814	17,664,432.87	17,550,000.00	114,432.87
Aug. 7 03	Dec. 15 03	NZD	- 10,000,000.00	USD	5,751,000.00	0.5751	0.588814	5,751,000.00	5,888,144.29	- 137,144.29
Total Open			0.00		- 69,000.00			35,145,432.87	35,297,564.01	- 152,131.14
Total Foreign Exchange Contracts								279,133,874.30	277,433,412.02	1,700,462.28