

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 |