

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
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