

Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
November 01, 2003 - November 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 |
|--------------------------------------|-----------------|----------|-------------------------|------------------|------------------------|---------------|-----------------------------|------------------------------|---------------------------|--------------------------|
| Oct. 23 03                           | Jan. 27 04      | AUD      | 10,000,000.00           | USD              | - 6,936,000.00         | 0.6936        | 0.718633                    | 7,186,326.48                 | 6,936,000.00              | 250,326.48               |
| Nov. 24 03                           | Jan. 27 04      | AUD      | - 10,000,000.00         | USD              | 7,139,000.00           | 0.7139        | 0.718633                    | 7,139,000.00                 | 7,186,326.48              | - 47,326.48              |
| <b>Total Closed</b>                  |                 |          | <b>0.00</b>             |                  | <b>1,439,800.00</b>    |               |                             | <b>97,192,322.04</b>         | <b>95,752,522.04</b>      | <b>1,439,800.00</b>      |
| <b>SWISS FRANC - U S DOLLAR</b>      |                 |          |                         |                  |                        |               |                             |                              |                           |                          |
| Nov. 4 03                            | Dec. 15 03      | CHF      | 26,050,000.00           | USD              | - 19,208,081.40        | 1.3562        | 1.292213                    | 20,159,223.00                | 19,208,081.40             | 951,141.60               |
| Nov. 18 03                           | Dec. 15 03      | CHF      | - 26,050,000.00         | USD              | 19,976,993.87          | 1.304         | 1.292213                    | 19,976,993.87                | 20,159,223.00             | - 182,229.13             |
| <b>Total Closed</b>                  |                 |          | <b>0.00</b>             |                  | <b>768,912.47</b>      |               |                             | <b>40,136,216.87</b>         | <b>39,367,304.40</b>      | <b>768,912.47</b>        |
| <b>EURO CURRENCY - U S DOLLAR</b>    |                 |          |                         |                  |                        |               |                             |                              |                           |                          |
| Nov. 18 03                           | Jan. 20 04      | EUR      | 5,000,000.00            | USD              | - 5,963,500.00         | 1.1927        | 0.83548                     | 5,984,577.45                 | 5,963,500.00              | 21,077.45                |
| <b>POUND STERLING - U S DOLLAR</b>   |                 |          |                         |                  |                        |               |                             |                              |                           |                          |
| Jul. 25 03                           | Dec. 15 03      | GBP      | 10,000,000.00           | USD              | - 16,102,000.00        | 1.6102        | 1.717914                    | 17,179,141.65                | 16,102,000.00             | 1,077,141.65             |
| Nov. 4 03                            | Dec. 15 03      | GBP      | 5,000,000.00            | USD              | - 8,366,000.00         | 1.6732        | 1.717914                    | 8,589,570.82                 | 8,366,000.00              | 223,570.82               |
| Nov. 24 03                           | Dec. 15 03      | GBP      | - 5,000,000.00          | USD              | 8,466,500.00           | 1.6933        | 1.717914                    | 8,466,500.00                 | 8,589,570.82              | - 123,070.82             |
| Nov. 18 03                           | Jan. 20 04      | GBP      | 5,000,000.00            | USD              | - 8,475,000.00         | 1.695         | 1.713113                    | 8,565,564.94                 | 8,475,000.00              | 90,564.94                |
| <b>Total Open</b>                    |                 |          | <b>15,000,000.00</b>    |                  | <b>- 24,476,500.00</b> |               |                             | <b>42,800,777.41</b>         | <b>41,532,570.82</b>      | <b>1,268,206.59</b>      |
| <b>HUNGARIAN FORINT - U S DOLLAR</b> |                 |          |                         |                  |                        |               |                             |                              |                           |                          |
| Nov. 20 03                           | Dec. 1 03       | HUF      | 217,000,000.00          | USD              | - 999,079.19           | 217.20        | 219.433467                  | 988,910.23                   | 999,079.19                | - 10,168.96              |
| Nov. 21 03                           | Dec. 1 03       | HUF      | 651,000,000.00          | USD              | - 2,997,651.61         | 217.17        | 219.433467                  | 2,966,730.69                 | 2,997,651.61              | - 30,920.92              |
| Nov. 21 03                           | Dec. 1 03       | HUF      | 217,000,000.00          | USD              | - 999,217.20           | 217.17        | 219.433467                  | 988,910.23                   | 999,217.20                | - 10,306.97              |
| <b>Total Open</b>                    |                 |          | <b>1,085,000,000.00</b> |                  | <b>- 4,995,948.00</b>  |               |                             | <b>4,944,551.15</b>          | <b>4,995,948.00</b>       | <b>- 51,396.85</b>       |
| <b>N ZEALAND DOLLAR - U S DOLLAR</b> |                 |          |                         |                  |                        |               |                             |                              |                           |                          |
| Nov. 18 03                           | Jan. 20 04      | NZD      | 10,000,000.00           | USD              | - 6,336,000.00         | 0.6336        | 0.635062                    | 6,350,620.64                 | 6,336,000.00              | 14,620.64                |
| Nov. 19 03                           | Jan. 20 04      | NZD      | 15,000,000.00           | USD              | - 9,460,500.00         | 0.6307        | 0.635062                    | 9,525,930.96                 | 9,460,500.00              | 65,430.96                |
| Nov. 24 03                           | Jan. 20 04      | NZD      | - 10,000,000.00         | USD              | 6,336,000.00           | 0.6336        | 0.635062                    | 6,336,000.00                 | 6,350,620.64              | - 14,620.64              |
| <b>Total Open</b>                    |                 |          | <b>15,000,000.00</b>    |                  | <b>- 9,460,500.00</b>  |               |                             | <b>22,212,551.60</b>         | <b>22,147,120.64</b>      | <b>65,430.96</b>         |