

Account Number [REDACTED]
 FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
 November 01, 2003 - November 30, 2003

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Outstanding Foreign Exchange Contracts

Net Currency Exposure Summary

	<i>Value in Currency</i>
Australia Dollar	30,000,000.00
Euro Currency	5,000,000.00
Pound Sterling	15,000,000.00
Hungarian Forint	1,085,000,000.00
N Zealand Dollar	15,000,000.00
U S Dollar	- 63,908,735.53

Gain/Loss Summary

	<i>Value in USD</i>
Total Unrealized Closed	2,208,712.47
Total Unrealized Open	1,782,371.12
Total Unrealized Gain/Loss	3,991,083.59

Foreign Exchange Contracts

<i>Trade Date</i>	<i>Settlement Date</i>	<i>Currency</i>	<i>Amount</i>	<i>Counter Currency</i>	<i>Counter Amount</i>	<i>Contract Rate</i>	<i>Current Market Forward Rate</i>	<i>Market Value Receivables USD</i>	<i>Market Value Payables USD</i>	<i>Unrealized Gain/Loss USD</i>
<u>SPECULATIVE</u>										
AUSTRALIA DOLLAR - U S DOLLAR										
Jun. 3 03	Dec. 5 03	AUD	20,000,000.00	USD	- 13,040,000.00	0.652	0.723166	14,463,316.62	13,040,000.00	1,423,316.62
Oct. 22 03	Dec. 5 03	AUD	5,000,000.00	USD	- 3,510,000.00	0.702	0.723166	3,615,829.15	3,510,000.00	105,829.15
Oct. 23 03	Dec. 5 03	AUD	5,000,000.00	USD	- 3,500,500.00	0.7001	0.723166	3,615,829.15	3,500,500.00	115,329.15
Oct. 24 03	Dec. 5 03	AUD	- 12,000,000.00	USD	8,365,200.00	0.6971	0.723166	8,365,200.00	8,677,989.97	- 312,789.97
Oct. 24 03	Dec. 5 03	AUD	- 18,000,000.00	USD	12,551,400.00	0.6973	0.723166	12,551,400.00	13,016,984.95	- 465,584.95
Nov. 4 03	Dec. 15 03	AUD	18,000,000.00	USD	- 12,486,600.00	0.6937	0.722319	13,001,750.83	12,486,600.00	515,150.83
Nov. 14 03	Dec. 15 03	AUD	- 15,000,000.00	USD	10,761,000.00	0.7174	0.722319	10,761,000.00	10,834,792.36	- 73,792.36
Nov. 24 03	Dec. 15 03	AUD	- 3,000,000.00	USD	2,154,300.00	0.7181	0.722319	2,154,300.00	2,166,958.47	- 12,658.47
Nov. 18 03	Jan. 20 04	AUD	10,000,000.00	USD	- 7,204,000.00	0.7204	0.719237	7,192,369.81	7,204,000.00	- 11,630.19
Nov. 24 03	Jan. 20 04	AUD	- 10,000,000.00	USD	7,146,000.00	0.7146	0.719237	7,146,000.00	7,192,369.81	- 46,369.81