

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Revaluation Rate	Contracted/ Base Amount USD	Revalued Amount USD	Realized Gain/Loss USD
Settled Foreign Exchange Contracts										
<u>SPECULATIVE</u>										
AUSTRALIA DOLLAR - U S DOLLAR										
Jan 21 03	Jun 12 03	AUD	15,000,000.00	USD	- 8,704,500.00	0.580300	1.505800	- 8,704,500.00	9,961,482.26	1,256,982.26
Mar 28 03	Jun 12 03	AUD	- 15,000,000.00	USD	8,932,500.00	0.595500	1.505800	8,932,500.00	- 9,961,482.26	- 1,028,982.26
SWISS FRANC - U S DOLLAR										
Dec 30 02	Jun 12 03	CHF	13,880,000.00	USD	- 10,000,000.00	1.388000	1.314100	- 10,000,000.00	10,562,362.07	562,362.07
Jan 15 03	Jun 12 03	CHF	- 13,880,000.00	USD	10,050,687.91	1.381000	1.314100	10,050,687.91	- 10,562,362.07	- 511,674.16
EURO CURRENCY - U S DOLLAR										
Jun 6 03	Jun 10 03	EUR	- 15,000,000.00	USD	17,580,000.00	1.172000	1.173308	17,580,000.00	- 17,599,615.38	- 19,615.38
Jun 6 03	Jun 10 03	EUR	15,000,000.00	USD	- 17,608,500.00	1.173900	1.173900	- 17,608,500.00	17,608,500.00	
Jun 6 03	Jun 10 03	EUR	11,000,000.00	USD	- 12,897,500.00	1.172500	1.172500	- 12,897,500.00	12,897,500.00	
Jun 6 03	Jun 10 03	EUR	- 11,000,000.00	USD	13,057,000.00	1.187000	1.173308	13,057,000.00	- 12,906,384.62	150,615.38
Dec 11 02	Jun 12 03	EUR	5,000,000.00	USD	- 5,030,000.00	1.006000	1.173021	- 5,030,000.00	5,865,102.63	835,102.63
Mar 12 03	Jun 12 03	EUR	- 5,000,000.00	USD	5,483,500.00	1.096700	1.173021	5,483,500.00	- 5,865,102.63	- 381,602.63
Jun 5 03	Jun 30 03	EUR	10,000,000.00	USD	- 11,838,000.00	1.183800	1.148369	- 11,838,000.00	11,483,693.15	- 354,306.85
Jun 6 03	Jun 30 03	EUR	- 5,000,000.00	USD	5,833,500.00	1.166700	1.148369	5,833,500.00	- 5,741,846.57	91,653.43
Jun 24 03	Jun 30 03	EUR	- 5,000,000.00	USD	5,731,500.00	1.146300	1.148369	5,731,500.00	- 5,741,846.57	- 10,346.57
JAPANESE YEN - U S DOLLAR										
May 15 03	Jun 19 03	JPY	576,400,000.00	USD	- 5,000,000.00	115.280000	118.720000	- 5,000,000.00	4,855,121.29	- 144,878.71
May 15 03	Jun 19 03	JPY	1,154,000,000.00	USD	- 10,000,000.00	115.400000	118.720000	- 10,000,000.00	9,720,350.40	- 279,649.60
Jun 19 03	Jun 19 03	JPY	1,730,400,000.00	USD	14,683,071.70	117.850000	118.720000	14,683,071.70	- 14,575,471.69	107,600.01
Jun 19 03	Jun 26 03	JPY	1,730,400,000.00	USD	- 14,686,810.38	117.820000	119.360000	- 14,686,810.38	14,497,319.03	- 189,491.35
Jun 25 03	Jun 26 03	JPY	1,730,400,000.00	USD	14,713,034.61	117.610000	119.360000	14,713,034.61	- 14,497,319.03	215,715.58
NORWEGIAN KRONE - U S DOLLAR										
Apr 30 03	Jun 5 03	NOK	70,220,000.00	USD	- 10,000,000.00	7.022000	6.889100	- 10,000,000.00	10,192,913.44	192,913.44