

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC
Asset Account Portfolio
July 01, 2003 - July 31, 2003

Page 25 of 65

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				continued						
Jun 25 03	Jul 2 03	EUR	6,000,000.00	USD	- 6,947,400.00	1.157900	1.151676	- 6,947,400.00	6,910,054.12	- 37,345.88
Jun 25 03	Jul 2 03	EUR	- 6,000,000.00	USD	6,916,800.00	1.152800	1.151676	6,916,800.00	- 6,910,054.12	6,745.88
Jul 1 03	Jul 2 03	EUR	- 5,000,000.00	USD	5,775,000.00	1.155000	1.151676	5,775,000.00	- 5,758,378.44	16,621.56
Dec 12 02	Jul 10 03	EUR	5,000,000.00	USD	- 5,019,497.33	1.003900	1.134366	- 5,019,497.33	5,671,828.03	652,330.70
Dec 12 02	Jul 10 03	EUR	1,500,000.00	USD	- 1,503,162.31	1.002108	1.134366	- 1,503,162.31	1,701,548.40	198,386.09
Mar 12 03	Jul 10 03	EUR	- 5,000,000.00	USD	5,413,573.64	1.082715	1.134366	5,413,573.64	- 5,671,828.03	- 258,254.39
Mar 12 03	Jul 10 03	EUR	- 1,500,000.00	USD	1,627,803.88	1.085203	1.134366	1,627,803.88	- 1,701,548.40	- 73,744.52
Apr 30 03	Jul 10 03	EUR	15,000,000.00	USD	- 16,588,801.79	1.105920	1.134366	- 16,588,801.79	17,015,484.09	426,682.30
Apr 30 03	Jul 10 03	EUR	10,000,000.00	USD	- 11,070,160.76	1.107016	1.134366	- 11,070,160.76	11,343,656.06	273,495.30
May 7 03	Jul 10 03	EUR	15,000,000.00	USD	- 16,840,362.32	1.122691	1.134366	- 16,840,362.32	17,015,484.09	175,121.77
May 7 03	Jul 10 03	EUR	10,000,000.00	USD	- 11,278,392.57	1.127839	1.134366	- 11,278,392.57	11,343,656.06	65,263.49
Jun 4 03	Jul 10 03	EUR	- 10,000,000.00	USD	11,558,359.74	1.155836	1.134366	11,558,359.74	- 11,343,656.06	214,703.68
Jun 6 03	Jul 10 03	EUR	- 12,500,000.00	USD	14,528,901.03	1.162312	1.134366	14,528,901.03	- 14,179,570.07	349,330.96
Jun 6 03	Jul 10 03	EUR	- 12,500,000.00	USD	14,477,839.40	1.158227	1.134366	14,477,839.40	- 14,179,570.07	298,269.33
Jun 6 03	Jul 10 03	EUR	- 7,500,000.00	USD	8,631,149.97	1.150820	1.134366	8,631,149.97	- 8,507,742.04	123,407.93
Jun 6 03	Jul 10 03	EUR	- 7,500,000.00	USD	8,600,693.21	1.146759	1.134366	8,600,693.21	- 8,507,742.04	92,951.17
Jul 15 03	Jul 17 03	EUR	20,000,000.00	USD	- 22,380,000.00	1.119000	1.119000	- 22,380,000.00	22,380,000.00	
Jul 15 03	Jul 17 03	EUR	- 20,000,000.00	USD	22,396,000.00	1.119800	1.119000	22,396,000.00	- 22,380,000.00	16,000.00
Jul 17 03	Jul 18 03	EUR	- 12,000,000.00	USD	13,460,400.00	1.121700	1.121800	13,460,400.00	- 13,461,600.00	- 1,200.00
Jul 17 03	Jul 18 03	EUR	12,000,000.00	USD	- 13,461,600.00	1.121800	1.121800	- 13,461,600.00	13,461,600.00	
Jun 20 03	Jul 24 03	EUR	10,000,000.00	USD	- 11,602,000.00	1.160200	1.148501	- 11,602,000.00	11,485,012.05	- 116,987.95
Jun 24 03	Jul 24 03	EUR	- 15,000,000.00	USD	17,178,000.00	1.145200	1.148501	17,178,000.00	- 17,227,518.08	- 49,518.08
Jul 1 03	Jul 24 03	EUR	5,000,000.00	USD	- 5,774,000.00	1.154800	1.148501	- 5,774,000.00	5,742,506.02	- 31,493.98
POUND STERLING - U S DOLLAR										