

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
July 01, 2003 - July 31, 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 continued										
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										
Dec 13 02	Jul 10 03	GBP	5,000,000.00	USD	- 7,732,752.57	1.546551	1.628532	- 7,732,752.57	8,142,659.39	409,906.82
Jun 6 03	Jul 10 03	GBP	- 5,000,000.00	USD	8,137,277.88	1.627456	1.628532	8,137,277.88	- 8,142,659.39	- 5,381.51
JAPANESE YEN - U S DOLLAR										
Dec 13 02	Jul 10 03	JPY	1,186,500,000.00	USD	- 9,951,422.14	119.229190	117.890000	- 9,951,422.14	10,064,466.87	113,044.73
Jan 23 03	Jul 10 03	JPY	1,186,500,000.00	USD	10,122,042.32	117.219427	117.890000	10,122,042.32	- 10,064,466.87	57,575.45
NORWEGIAN KRONE - U S DOLLAR										
Jun 16 03	Jul 2 03	NOK	- 55,273,600.00	USD	8,000,000.00	6.909200	7.158000	8,000,000.00	- 7,721,933.50	278,066.50
Jul 1 03	Jul 2 03	NOK	55,273,600.00	USD	- 7,741,400.56	7.140000	7.140000	- 7,741,400.56	7,741,400.56	
Jun 10 03	Jul 14 03	NOK	31,948,750.00	USD	- 4,544,630.16	7.030000	7.379500	- 4,544,630.16	4,329,392.23	- 215,237.93
Jul 1 03	Jul 14 03	NOK	- 55,273,600.00	USD	7,732,195.56	7.148500	7.379500	7,732,195.56	- 7,490,155.15	242,040.41
Jul 8 03	Jul 14 03	NOK	36,448,000.00	USD	- 5,000,000.00	7.289600	7.379500	- 5,000,000.00	4,939,088.01	- 60,911.99
Jul 11 03	Jul 14 03	NOK	- 13,123,150.00	USD	1,786,191.64	7.347000	7.379500	1,786,191.64	- 1,778,325.09	7,866.55
Jul 11 03	Jul 23 03	NOK	13,123,150.00	USD	- 1,785,219.70	7.351000	7.248250	- 1,785,219.70	1,810,526.67	25,306.97
Jul 23 03	Jul 23 03	NOK	- 13,123,150.00	USD	1,798,923.92	7.295000	7.248250	1,798,923.92	- 1,810,526.67	- 11,602.75
N ZEALAND DOLLAR - U S DOLLAR										
Jun 24 03	Jul 2 03	NZD	30,000,000.00	USD	- 17,643,000.00	0.588100	1.682250	- 17,643,000.00	17,833,259.02	190,259.02
Jul 1 03	Jul 2 03	NZD	- 30,000,000.00	USD	17,850,000.00	0.595000	0.594442	17,850,000.00	- 17,833,259.02	16,740.98
Jun 30 03	Jul 10 03	NZD	17,000,000.00	USD	- 9,736,348.01	0.572726	1.701700	- 9,736,348.01	9,990,009.99	253,661.98
Jul 1 03	Jul 10 03	NZD	- 17,000,000.00	USD	9,858,073.49	0.579887	1.701700	9,858,073.49	- 9,990,009.99	- 131,936.50
SWEDISH KRONA - U S DOLLAR										