

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
<b>Settled Foreign Exchange Contracts</b> continued										
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
<b>JAPANESE YEN - U S DOLLAR</b>										
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
<b>NORWEGIAN KRONE - U S DOLLAR</b>										
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
<b>N ZEALAND DOLLAR - U S DOLLAR</b>										
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
<b>SWEDISH KRONA - U S DOLLAR</b>										
Dec 12 02	Jul 10 03	SEK	45,617,500.00	USD	-4,975,711.07	9.168036	8.062850	-4,975,711.07	5,657,738.88	682,027.81
Dec 12 02	Jul 10 03	SEK	45,757,500.00	USD	-4,975,711.07	9.196173	8.062850	-4,975,711.07	5,675,102.47	699,391.40
Mar 12 03	Jul 10 03	SEK	-91,375,000.00	USD	10,569,698.92	8.644996	8.062850	10,569,698.92	-11,332,841.36	-763,142.44
<b>TRADE RELATED</b>										
<b>EURO CURRENCY - U S DOLLAR</b>										