

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
July 01, 2004 - July 31, 2004

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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										
Jun 10 04	Jul 14 04	GBP	- 8,000,000.00	USD	14,679,200.00	1.834900	1.855976	14,679,200.00	- 14,847,809.94	- 168,609.94
Jun 25 04	Jul 14 04	GBP	- 3,000,000.00	USD	5,455,800.00	1.818600	1.855976	5,455,800.00	- 5,567,928.73	- 112,128.73
Jul 2 04	Jul 14 04	GBP	- 2,000,000.00	USD	3,658,200.00	1.829100	1.855976	3,658,200.00	- 3,711,952.48	- 53,752.48
Jul 12 04	Jul 14 04	GBP	13,000,000.00	USD	- 24,180,000.00	1.860000	1.860000	- 24,180,000.00	24,180,000.00	
Jul 20 04	Jul 23 04	GBP	5,000,000.00	USD	- 9,308,000.00	1.861600	1.861600	- 9,308,000.00	9,308,000.00	
Jul 21 04	Jul 23 04	GBP	- 2,000,000.00	USD	3,673,200.00	1.836600	1.861600	3,673,200.00	- 3,723,200.00	- 50,000.00
Jul 21 04	Jul 23 04	GBP	- 3,000,000.00	USD	5,526,300.00	1.842100	1.861600	5,526,300.00	- 5,584,800.00	- 58,500.00
Jul 21 04	Jul 30 04	GBP	- 5,000,000.00	USD	9,177,000.00	1.835400	1.818512	9,177,000.00	- 9,092,562.28	84,437.72
Jul 28 04	Jul 30 04	GBP	5,000,000.00	USD	- 9,112,500.00	1.822500	1.822500	- 9,112,500.00	9,112,500.00	
Jul 28 04	Jul 30 04	GBP	- 5,000,000.00	USD	9,112,000.00	1.822400	1.820000	9,112,000.00	- 9,100,000.01	11,999.99
Jul 28 04	Jul 30 04	GBP	5,000,000.00	USD	- 9,087,500.00	1.817500	1.817500	- 9,087,500.00	9,087,500.00	
HUNGARIAN FORINT - U S DOLLAR										
Jun 10 04	Jul 14 04	HUF	1,694,220,000.00	USD	7,959,689.92	212.850000	201.280142	7,959,689.92	- 8,417,223.80	- 457,533.88
Jul 13 04	Jul 14 04	HUF	677,070,000.00	USD	- 3,327,125.30	203.500000	203.500000	- 3,327,125.30	3,327,125.30	
Jul 13 04	Jul 14 04	HUF	1,017,150,000.00	USD	- 5,000,000.00	203.430000	203.430000	- 5,000,000.00	5,000,000.00	
Jul 14 04	Jul 16 04	HUF	1,017,150,000.00	USD	- 5,051,651.35	201.350000	201.350000	- 5,051,651.35	5,051,651.35	
Jul 14 04	Jul 16 04	HUF	1,017,150,000.00	USD	5,041,635.68	201.750000	201.350000	5,041,635.68	- 5,051,651.35	- 10,015.67
JAPANESE YEN - U S DOLLAR										
Jun 10 04	Jul 14 04	JPY	- 518,050,000.00	USD	4,735,807.66	109.390000	109.065000	4,735,807.66	- 4,749,919.77	- 14,112.11
Jul 12 04	Jul 14 04	JPY	518,050,000.00	USD	- 4,785,681.29	108.250000	108.250000	- 4,785,681.29	4,785,681.29	
N ZEALAND DOLLAR - U S DOLLAR										
Jun 10 04	Jul 14 04	NZD	- 20,000,000.00	USD	12,550,000.00	0.627500	1.528500	12,550,000.00	- 13,084,723.58	- 534,723.58
Jul 12 04	Jul 14 04	NZD	20,000,000.00	USD	- 13,200,000.00	0.660000	0.660000	- 13,200,000.00	13,200,000.00	
Jul 21 04	Jul 30 04	NZD	- 5,000,000.00	USD	3,179,500.00	0.635900	1.577900	3,179,500.00	- 3,168,768.61	10,731.39