

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
September 01, 2003 - September 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 continued										
Dec 13 02	Sep 10 03	CHF	14,290,000.00	USD	- 9,969,307.95	1.433399	1.385900	- 9,969,307.95	10,310,989.24	341,681.29
Jan 15 03	Sep 10 03	CHF	- 13,765,000.00	USD	9,969,307.95	1.380738	1.385900	9,969,307.95	- 9,932,174.03	37,133.92
Apr 24 03	Sep 10 03	CHF	- 7,770,500.00	USD	5,729,771.26	1.356162	1.385900	5,729,771.26	- 5,606,825.88	122,945.38
Aug 13 03	Sep 10 03	CHF	67,500.00	USD	- 49,450.93	1.364989	1.385900	- 49,450.93	48,704.81	- 746.12
Sep 3 03	Sep 29 03	CHF	- 26,050,000.00	USD	18,351,532.23	1.419500	1.335800	18,351,532.23	- 19,501,422.36	- 1,149,890.13
Sep 9 03	Sep 29 03	CHF	13,025,000.00	USD	- 9,461,717.27	1.376600	1.335800	- 9,461,717.27	9,750,711.18	288,993.91
Sep 9 03	Sep 29 03	CHF	13,025,000.00	USD	- 9,428,840.31	1.381400	1.335800	- 9,428,840.31	9,750,711.18	321,870.87
EURO CURRENCY - U S DOLLAR										
Sep 3 03	Sep 10 03	EUR	- 1,500,000.00	USD	1,648,800.00	1.099200	1.121076	1,648,800.00	- 1,681,614.34	- 32,814.34
Sep 9 03	Sep 10 03	EUR	1,500,000.00	USD	- 1,685,100.00	1.123400	1.123400	- 1,685,100.00	1,685,100.00	
Aug 27 03	Sep 12 03	EUR	- 12,500,000.00	USD	13,525,000.00	1.082000	1.130135	13,525,000.00	- 14,126,688.13	- 601,688.13
Aug 28 03	Sep 12 03	EUR	7,500,000.00	USD	- 8,114,250.00	1.081900	1.130135	- 8,114,250.00	8,476,012.88	361,762.88
Sep 9 03	Sep 12 03	EUR	5,000,000.00	USD	- 5,616,500.00	1.123300	1.130135	- 5,616,500.00	5,650,675.25	34,175.25
JAPANESE YEN - U S DOLLAR										
Sep 18 03	Sep 22 03	JPY	426,314,000.00	USD	- 3,698,395.07	115.270000	115.270000	- 3,698,395.07	3,698,395.07	
Sep 18 03	Sep 22 03	JPY	- 426,314,000.00	USD	3,700,000.00	115.220000	115.270000	3,700,000.00	- 3,698,395.07	1,604.93
Sep 19 03	Sep 24 03	JPY	1,142,900,000.00	USD	- 10,000,000.00	114.290000	114.290000	- 10,000,000.00	10,000,000.00	
Sep 22 03	Sep 24 03	JPY	1,142,900,000.00	USD	10,213,583.56	111.900000	114.290000	10,213,583.56	- 10,000,000.00	213,583.56
Sep 25 03	Sep 29 03	JPY	1,116,500,000.00	USD	- 9,991,051.45	111.750000	111.750000	- 9,991,051.45	9,991,051.45	
MEXICAN NEW PESO - U S DOLLAR										
Jun 17 03	Sep 10 03	MXN	107,925,000.00	USD	- 9,968,044.30	10.827099	10.944500	- 9,968,044.30	9,861,117.45	- 106,926.85
Jul 16 03	Sep 10 03	MXN	- 107,925,000.00	USD	10,139,502.18	10.644014	10.944500	10,139,502.18	- 9,861,117.45	278,384.73
Sep 11 03	Sep 24 03	MXN	107,250,000.00	USD	- 9,808,404.59	10.934500	10.803000	- 9,808,404.59	9,927,797.83	119,393.24
Sep 16 03	Sep 24 03	MXN	- 107,250,000.00	USD	9,858,352.25	10.879100	10.803000	9,858,352.25	- 9,927,797.83	- 69,445.58
N ZEALAND DOLLAR - U S DOLLAR										