

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										
Aug 22 03	Sep 4 03	NZD	- 10,000,000.00	USD	5,802,000.00	0.580200	1.764750	5,802,000.00	- 5,666,525.00	135,475.00
Sep 3 03	Sep 4 03	NZD	10,000,000.00	USD	- 5,650,000.00	0.565000	0.565000	- 5,650,000.00	5,650,000.00	
Apr 16 03	Sep 10 03	NZD	20,000,000.00	USD	- 10,925,262.18	0.546263	1.717050	- 10,925,262.18	11,647,884.45	722,622.27
May 8 03	Sep 10 03	NZD	20,000,000.00	USD	- 11,308,885.14	0.565444	1.717050	- 11,308,885.14	11,647,884.45	338,999.31
Jun 11 03	Sep 10 03	NZD	- 15,000,000.00	USD	8,526,619.67	0.568441	1.717050	8,526,619.67	- 8,735,913.33	- 209,293.66
Jun 12 03	Sep 10 03	NZD	- 25,000,000.00	USD	14,211,032.79	0.568441	1.717050	14,211,032.79	- 14,559,855.56	- 348,822.77
Aug 26 03	Sep 29 03	NZD	- 10,000,000.00	USD	5,738,000.00	0.573800	1.698950	5,738,000.00	- 5,885,988.40	- 147,988.40
Sep 3 03	Sep 29 03	NZD	- 10,000,000.00	USD	5,633,000.00	0.563300	1.698950	5,633,000.00	- 5,885,988.40	- 252,988.40
Sep 26 03	Sep 29 03	NZD	10,000,000.00	USD	- 5,877,000.00	0.587700	0.587700	- 5,877,000.00	5,877,000.00	
Sep 29 03	Sep 29 03	NZD	10,000,000.00	USD	- 5,876,000.00	0.587600	0.587600	- 5,876,000.00	5,876,000.00	
S AFRICAN RAND - U S DOLLAR										
Aug 26 03	Sep 5 03	ZAR	7,507,000.00	USD	- 1,000,000.00	7.507000	7.421250	- 1,000,000.00	1,011,554.65	11,554.65
Aug 27 03	Sep 5 03	ZAR	- 7,507,000.00	USD	1,023,379.46	7.335500	7.421250	1,023,379.46	- 1,011,554.65	11,824.81
TRADE RELATED										
AUSTRALIA DOLLAR - U S DOLLAR										
Sep 8 03	Sep 10 03	AUD	- 20,000,000.00	USD	12,994,000.00	0.649700	0.649700	12,994,000.00	- 12,994,000.00	
MEXICAN NEW PESO - U S DOLLAR										
Sep 11 03	Sep 12 03	MXN	- 107,250,000.00	USD	9,817,382.95	10.924500	10.924500	9,817,382.95	- 9,817,382.95	