

Account Number [REDACTED]  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
May 01, 2002 - May 31, 2002

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## Outstanding Foreign Exchange Contracts

### Net Currency Exposure Summary

	<i>Value in Currency</i>
Euro Currency	- 20,000,000.00
Pound Sterling	12,782,000.00
Swedish Krona	68,194,000.00
U S Dollar	- 7,000,000.00

### Gain/Loss Summary

	<i>Value in USD</i>
Total Unrealized Open	12.40
<b>Total Unrealized Gain/Loss</b>	<b>12.40</b>

### Foreign Exchange Contracts

<i>Trade Date</i>	<i>Settlement Date</i>	<i>Currency</i>	<i>Amount</i>	<i>Counter Currency</i>	<i>Counter Amount</i>	<i>Contract Rate</i>	<i>Current Market Forward Rate</i>	<i>Market Value Receivables USD</i>	<i>Market Value Payables USD</i>	<i>Unrealized Gain/Loss USD</i>
<b><u>SPECULATIVE</u></b>										
<b>EURO CURRENCY - POUND STERLING</b>										
May. 31 02	Jun. 21 02	EUR	- 20,000,000.00	GBP	12,782,000.00	0.6391	1.565525	18,677,333.20	18,667,499.98	9,833.22
<b>SWEDISH KRONA - U S DOLLAR</b>										
May. 30 02	Jun. 24 02	SEK	68,194,000.00	USD	- 7,000,000.00	9.742	9.755687	6,990,179.18	7,000,000.00	- 9,820.82
<b>Total Foreign Exchange Contracts</b>								<b>25,667,512.38</b>	<b>25,667,499.98</b>	<b>12.40</b>