

Account Number: XXXXXXXXXX  
 FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
 June 01, 2002 - June 30, 2002

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## Outstanding Foreign Exchange Contracts

### Net Currency Exposure Summary

	<i>Value in Currency</i>
Swiss Franc	- 5,254,250.00
Euro Currency	10,000,000.00
Pound Sterling	8,568,000.00
Norwegian Krone	84,325,000.00
Swedish Krona	88,353,000.00
U S Dollar	- 37,880,782.14

### Gain/Loss Summary

	<i>Value in USD</i>
Total Unrealized Open	2,105,285.89
<b>Total Unrealized Gain/Loss</b>	<b>2,105,285.89</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>SPECULATIVE</b>										
<b>SWISS FRANC - U S DOLLAR</b>										
Jun. 27 02	Jul. 1 02	CHF	11,960,000.00	USD	- 8,000,000.00	1.495	1.495	8,000,000.00	8,000,000.00	0.00
Jun. 27 02	Jul. 1 02	CHF	- 11,960,000.00	USD	8,000,000.00	1.495	1.495	8,000,000.00	8,000,000.00	0.00
<b>Total Closed</b>			<b>0.00</b>		<b>.00</b>			<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>0.00</b>
Jun. 20 02	Jul. 15 02	CHF	39,587,500.00	USD	- 25,925,016.37	1.527	1.487833	26,607,497.65	25,925,016.37	682,481.28
Jun. 26 02	Jul. 15 02	CHF	11,201,250.00	USD	- 7,500,000.00	1.4935	1.487833	7,528,569.19	7,500,000.00	28,569.19
Jun. 27 02	Jul. 15 02	CHF	- 11,960,000.00	USD	8,000,535.15	1.4949	1.487833	8,000,535.15	8,038,539.23	- 38,004.08
Jun. 28 02	Jul. 15 02	CHF	- 44,592,000.00	USD	30,000,000.00	1.4864	1.487833	30,000,000.00	29,971,115.50	28,884.50
Jun. 28 02	Jul. 15 02	CHF	- 29,868,000.00	USD	20,000,000.00	1.4934	1.487833	20,000,000.00	20,074,840.28	- 74,840.28
Jun. 20 02	Jul. 24 02	CHF	15,257,000.00	USD	- 10,000,000.00	1.5257	1.487582	10,256,241.50	10,000,000.00	256,241.50
Jun. 21 02	Sep. 25 02	CHF	15,120,000.00	USD	- 10,000,000.00	1.512	1.485995	10,174,997.36	10,000,000.00	174,997.36
<b>Total Open</b>			<b>- 5,254,250.00</b>		<b>4,575,518.78</b>			<b>112,567,840.85</b>	<b>111,509,511.38</b>	<b>1,058,329.47</b>
<b>Total</b>			<b>- 5,254,250.00</b>		<b>4,575,518.78</b>			<b>128,567,840.85</b>	<b>127,509,511.38</b>	<b>1,058,329.47</b>