

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2002 - June 30, 2002

Page 14 of 44

Foreign Exchange Contracts continued

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivables USD	Market Value Payables USD	Unrealized Gain/Loss USD
EURO CURRENCY - POUND STERLING										
Jun. 20 02	Jul. 15 02	EUR	10,000,000.00	GBP	- 6,432,000.00	0.6432	1.543037	9,869,349.99	9,795,148.08	74,201.91
POUND STERLING - U S DOLLAR										
Jun. 20 02	Jul. 18 02	GBP	5,000,000.00	USD	- 7,480,000.00	1.496	1.522603	7,613,015.00	7,480,000.00	133,015.00
Jun. 20 02	Sep. 24 02	GBP	10,000,000.00	USD	- 14,925,000.00	1.4925	1.516144	15,161,440.00	14,925,000.00	236,440.00
Total Open			15,000,000.00		- 22,405,000.00			22,774,455.00	22,405,000.00	369,455.00
NORWEGIAN KRONE - U S DOLLAR										
Jun. 27 02	Jul. 1 02	NOK	- 75,150,000.00	USD	10,000,000.00	7.515	7.515	10,000,000.00	10,000,000.00	0.00
Jun. 27 02	Jul. 1 02	NOK	75,150,000.00	USD	- 10,000,000.00	7.515	7.515	10,000,000.00	10,000,000.00	0.00
Total Closed			0.00		.00			20,000,000.00	20,000,000.00	0.00
Jun. 20 02	Jul. 15 02	NOK	82,525,000.00	USD	- 10,759,452.41	7.67	7.520748	10,972,978.30	10,759,452.41	213,525.89
Jun. 27 02	Jul. 15 02	NOK	- 75,150,000.00	USD	9,977,429.63	7.532	7.520748	9,977,429.63	9,992,357.70	- 14,928.07
Jun. 21 02	Sep. 25 02	NOK	76,950,000.00	USD	- 10,000,000.00	7.695	7.599988	10,125,015.66	10,000,000.00	125,015.66
Total Open			84,325,000.00		- 10,782,022.78			31,075,423.59	30,751,810.11	323,613.48
Total			84,325,000.00		- 10,782,022.78			51,075,423.59	50,751,810.11	323,613.48
SWEDISH KRONA - U S DOLLAR										
Jun. 27 02	Jul. 1 02	SEK	82,890,000.00	USD	- 9,000,000.00	9.21	9.21	9,000,000.00	9,000,000.00	0.00
Jun. 27 02	Jul. 1 02	SEK	- 82,890,000.00	USD	9,000,000.00	9.21	9.21	9,000,000.00	9,000,000.00	0.00
Total Closed			0.00		.00			18,000,000.00	18,000,000.00	0.00
Jun. 20 02	Jul. 15 02	SEK	68,194,000.00	USD	- 7,258,541.78	9.395	9.200549	7,411,948.78	7,258,541.78	153,407.00
Jun. 26 02	Jul. 15 02	SEK	9,249,000.00	USD	- 1,000,000.00	9.249	9.200549	1,005,266.06	1,000,000.00	5,266.06
Jun. 27 02	Jul. 15 02	SEK	- 82,890,000.00	USD	8,989,263.64	9.221	9.200549	8,989,263.64	9,009,244.72	- 19,981.08
Jun. 21 02	Sep. 25 02	SEK	93,800,000.00	USD	- 10,000,000.00	9.38	9.249586	10,140,994.05	10,000,000.00	140,994.05
Total Open			88,353,000.00		- 9,269,278.14			27,547,472.53	27,267,786.50	279,686.03
Total			88,353,000.00		- 9,269,278.14			45,547,472.53	45,267,786.50	279,686.03