

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

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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