

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
August 01, 2002 - August 31, 2002

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## Outstanding Foreign Exchange Contracts

### Net Currency Exposure Summary

	<i>Value in Currency</i>
Swiss Franc	44,807,000.00
Pound Sterling	10,000,000.00
Norwegian Krone	153,575,000.00
Swedish Krona	182,800,000.00
U S Dollar	- 85,000,093.62

### Gain/Loss Summary

	<i>Value in USD</i>
Total Unrealized Closed	547,500.01
Total Unrealized Open	- 465,088.08
<b>Total Unrealized Gain/Loss</b>	<b>82,411.93</b>

### Foreign Exchange Contracts

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
<b>SPECULATIVE</b>										
<b>SWISS FRANC - U S DOLLAR</b>										
Jun. 21 02	Sep. 25 02	CHF	15,120,000.00	USD	- 10,000,000.00	1.512	1.499492	10,083,417.63	10,000,000.00	83,417.63
Jul. 22 02	Sep. 25 02	CHF	44,327,000.00	USD	- 30,517,728.06	1.4525	1.499492	29,561,352.75	30,517,728.06	- 956,375.31
Jul. 26 02	Sep. 25 02	CHF	- 14,640,000.00	USD	10,000,000.00	1.464	1.499492	10,000,000.00	9,763,309.14	236,690.86
<b>Total Open</b>			<b>44,807,000.00</b>		<b>- 30,517,728.06</b>			<b>49,644,770.38</b>	<b>50,281,037.20</b>	<b>- 636,266.82</b>
<b>POUND STERLING - U S DOLLAR</b>										
Jun. 20 02	Sep. 24 02	GBP	10,000,000.00	USD	- 14,925,000.00	1.4925	1.544720	15,447,199.99	14,925,000.00	522,199.99
Jul. 12 02	Sep. 24 02	GBP	- 5,000,000.00	USD	7,697,500.00	1.5395	1.544720	7,697,500.00	7,723,599.99	- 26,099.99
Jul. 26 02	Sep. 24 02	GBP	- 5,000,000.00	USD	7,775,000.00	1.555	1.544720	7,775,000.00	7,723,599.99	51,400.01
<b>Total Closed</b>			<b>0.00</b>		<b>547,500.00</b>			<b>30,919,699.99</b>	<b>30,372,199.98</b>	<b>547,500.01</b>
Jul. 11 02	Sep. 25 02	GBP	10,000,000.00	USD	- 15,534,000.00	1.5534	1.544629	15,446,291.66	15,534,000.00	- 87,708.34
<b>Total</b>			<b>10,000,000.00</b>		<b>- 14,986,500.00</b>			<b>46,365,991.65</b>	<b>45,906,199.98</b>	<b>459,791.67</b>