

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INCAsset 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	29,832,000.00
Pound Sterling	10,000,000.00
Norwegian Krone	153,575,000.00
Swedish Krona	182,800,000.00
U S Dollar	- 74,898,913.18

Gain/Loss Summary

	<i>Value in USD</i>
Total Unrealized Closed	547,500.01
Total Unrealized Open	- 328,662.40
Total Unrealized Gain/Loss	218,837.61

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
SPECULATIVE										
SWISS FRANC - U S DOLLAR										
Jul. 11 02	Jul. 17 02	CHF	- 14,975,000.00	USD	10,101,180.44	1.4825	1.502797	10,101,180.44	9,964,754.76	136,425.68
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
Total Open			29,832,000.00		- 20,416,547.62			59,745,950.82	60,245,791.96	- 499,841.14
POUND STERLING - U S DOLLAR										
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
Total Closed			0.00		547,500.00			30,919,699.99	30,372,199.98	547,500.01
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
Total			10,000,000.00		- 14,986,500.00			46,365,991.65	45,906,199.98	459,791.67