

Account Number: Q [REDACTED]  
FINANCIAL TRUST COMPANY INCAsset Account Portfolio  
December 01, 2002 - December 31, 2002

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## Outstanding Foreign Exchange Contracts

### Net Currency Exposure Summary

	Value in Currency
Swiss Franc	35,348,000.00
Euro Currency	11,500,000.00
Pound Sterling	5,000,000.00
Japanese Yen	2,368,000,000.00
Mexican New Peso	- 102,000,000.00
Norwegian Krone	405,305,000.00
Swedish Krona	91,375,000.00
U S Dollar	- 118,891,270.22

### Gain/Loss Summary

	Value in USD
Total Unrealized Closed	73,272.85
Total Unrealized Open	3,416,251.40
<b>Total Unrealized Gain/Loss</b>	<b>3,489,524.25</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>										
Dec. 30 02	Jun. 12 03	CHF	13,880,000.00	USD	- 10,000,000.00	1.388	1.377719	10,074,626.23	10,000,000.00	74,626.23
Dec. 12 02	Dec. 15 03	CHF	7,178,000.00	USD	- 5,000,000.00	1.4356	1.372082	5,231,466.44	5,000,000.00	231,466.44
Dec. 13 02	Dec. 15 03	CHF	14,290,000.00	USD	- 10,000,000.00	1.429	1.372082	10,414,830.81	10,000,000.00	414,830.81
<b>Total Open</b>			<b>35,348,000.00</b>		<b>- 25,000,000.00</b>			<b>25,720,923.48</b>	<b>25,000,000.00</b>	<b>720,923.48</b>
<b>EURO CURRENCY - U S DOLLAR</b>										
Dec. 11 02	Jun. 12 03	EUR	5,000,000.00	USD	- 5,030,000.00	1.006	0.959050	5,213,492.77	5,030,000.00	183,492.77
Dec. 12 02	Dec. 15 03	EUR	5,000,000.00	USD	- 5,044,000.00	1.0088	0.964732	5,182,785.97	5,044,000.00	138,785.97
Dec. 12 02	Dec. 15 03	EUR	1,500,000.00	USD	- 1,510,500.00	1.007	0.964732	1,554,835.79	1,510,500.00	44,335.79
<b>Total Open</b>			<b>11,500,000.00</b>		<b>- 11,584,500.00</b>			<b>11,951,114.53</b>	<b>11,584,500.00</b>	<b>366,614.53</b>