

Account Number [REDACTED]
FINANCIAL TRUST COMPANY, INC.**Asset Account Portfolio**
May 01, 2002 - May 31, 2002

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Outstanding Foreign Exchange Contracts

Net Currency Exposure Summary

	<i>Value in Currency</i>
Swiss Franc	39,587,500.00
Euro Currency	20,000,000.00
Pound Sterling	- 9,201,920.75
Norwegian Krone	82,525,000.00
U S Dollar	- 40,008,848.17

Gain/Loss Summary

	<i>Value in USD</i>
Total Unrealized Open	755,488.63
Total Unrealized Gain/Loss	755,488.63

Foreign Exchange Contracts

<i>Trade Date</i>	<i>Settlement Date</i>	<i>Currency</i>	<i>Amount</i>	<i>Counter Currency</i>	<i>Counter Amount</i>	<i>Contract Rate</i>	<i>Current Market Forward Rate</i>	<i>Market Value Receivables USD</i>	<i>Market Value Payables USD</i>	<i>Unrealized Gain/Loss USD</i>
SPECULATIVE										
SWISS FRANC - U S DOLLAR										
May. 23 02	Jun. 24 02	CHF	39,805,000.00	USD	- 25,189,849.39	1.5802	1.566104	25,416,575.63	25,189,849.39	226,726.24
May. 24 02	Jun. 24 02	CHF	- 217,500.00	USD	137,414.70	1.5828	1.566104	137,414.70	138,879.66	- 1,464.96
Total Open			39,587,500.00		- 25,052,434.69			25,553,990.33	25,328,729.05	225,261.28
EURO CURRENCY - POUND STERLING										
May. 17 02	Jun. 21 02	EUR	20,000,000.00	GBP	- 12,624,000.00	0.6312	1.565525	18,667,499.98	18,446,460.20	221,039.78
POUND STERLING - U S DOLLAR										
May. 23 02	Jun. 24 02	GBP	3,422,079.25	USD	- 4,966,121.41	1.4512	1.460946	4,999,472.98	4,966,121.41	33,351.57
NORWEGIAN KRONE - U S DOLLAR										
May. 17 02	Jun. 24 02	NOK	82,624,000.00	USD	- 10,000,000.00	8.2624	8.038571	10,278,443.69	10,000,000.00	278,443.69