

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY, INC.**Asset Account Portfolio**
June 01, 2002 - June 30, 2002

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Outstanding Foreign Exchange Contracts

Net Currency Exposure Summary

	<i>Value in Currency</i>
Swiss Franc	55,716,637.50
Euro Currency	20,000,000.00
Pound Sterling	10,000,000.00
Norwegian Krone	149,341,580.00
Swedish Krona	184,388,760.00
U S Dollar	- 112,553,070.00

Gain/Loss Summary

	<i>Value in USD</i>
Total Unrealized Open	- 239,064.43
Total Unrealized Gain/Loss	- 239,064.43

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>
<u>SPECULATIVE</u>										
SWISS FRANC - U S DOLLAR										
Jun. 26 02	Jul. 15 02	CHF	26,048,697.50	USD	- 17,500,000.00	1.488497	1.487833	17,507,815.78	17,500,000.00	7,815.78
Jun. 26 02	Jul. 15 02	CHF	29,667,940.00	USD	- 20,000,000.00	1.483397	1.487833	19,940,376.22	20,000,000.00	- 59,623.78
Total Open			55,716,637.50		- 37,500,000.00			37,448,192.00	37,500,000.00	- 51,808.00
EURO CURRENCY - U S DOLLAR										
Jun. 26 02	Jul. 15 02	EUR	20,000,000.00	USD	- 19,751,760.00	0.987588	0.986935	19,738,699.98	19,751,760.00	- 13,060.02
POUND STERLING - U S DOLLAR										
Jun. 26 02	Jul. 15 02	GBP	10,000,000.00	USD	- 15,301,310.00	1.530131	1.522878	15,228,775.00	15,301,310.00	- 72,535.00
NORWEGIAN KRONE - U S DOLLAR										
Jun. 26 02	Jul. 15 02	NOK	149,341,580.00	USD	- 20,000,000.00	7.467079	7.520748	19,857,278.60	20,000,000.00	- 142,721.40