

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2002 - June 30, 2002

Account Transactions by Currency

Euro Currency Activity Summary

| | <i>Amount this Period</i> | <i>Amount to Date</i> |
|--------------------------------------|-------------------------------|---------------------------|
| Beginning Balance | .00 | |
| Credits | | |
| Foreign Exchange | 30,000,000.00 | 30,000,000.00 |
| Debits | | |
| Foreign Exchange | - 30,000,000.00 | - 30,000,000.00 |
| Ending Balance | .00 | |
| Foreign Exchange Gains/Losses | - 86,499.96 | |

Euro Currency Activity by Date

| <i>Settlement Date</i> | <i>Type</i> | <i>Quantity</i> | <i>Description</i> | <i>Realized Gain/Loss USD</i> | <i>Amount</i> | <i>Amount USD</i> |
|----------------------------|--------------|-----------------|--|-----------------------------------|-----------------|-------------------|
| Jun 21 | Fwd FX Ctrct | 12,782,000 | SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL EUR CONTRACT RATE : 0.639100000 TRADE 5/31/02 VALUE 6/21/02 | | - 20,000,000.00 | - 19,381,000.12 |
| Jun 24 | Fwd FX Ctrct | - 6,421,000 | SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL GBP CONTRACT RATE : 0.642100000 TRADE 6/03/02 VALUE 6/24/02 | - 86,499.96 | 10,000,000.00 | 9,777,000.02 |
| Jun 24 | Fwd FX Ctrct | - 12,624,000 | SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL GBP CONTRACT RATE : 0.631200000 TRADE 5/17/02 VALUE 6/21/02 | | 20,000,000.00 | 19,381,000.12 |