

Account Number: Q 30171-00-5
FINANCIAL TRUST COMPANY INC

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

Swiss Franc Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Nov 21	Spot FX	- 13,214,334.47	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.465000000 TRADE 11/21/02 VALUE 11/21/02 SWISS FRANC U S DOLLAR		19,359,000.00	13,214,334.47
Nov 29	Fwd FX Ctrct	- 10,017,694.29	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.469400000 TRADE 10/23/02 VALUE 11/29/02		14,720,000.00	9,923,149.52
Nov 29	Fwd FX Ctrct	- 20,114,320.09	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.495800000 TRADE 10/23/02 VALUE 11/29/02		30,087,000.00	20,282,459.21
Nov 29	Fwd FX Ctrct	30,336,492.89	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.477000000 TRADE 10/31/02 VALUE 11/29/02		- 44,807,000.00	- 30,205,608.73