

Account Number [REDACTED]  
FINANCIAL TRUST COMPANY, INC.

**Asset Account Portfolio**  
May 01, 2002 - May 31, 2002

## Account Transactions by Currency

### Swiss Franc Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
<b>Beginning Balance</b>	.00	
<b>Credits</b>		
Foreign Exchange	119,417,500.00	119,417,500.00
<b>Debits</b>		
Foreign Exchange	- 119,417,500.00	- 119,417,500.00
<b>Ending Balance</b>	.00	
<b>Foreign Exchange Gains/Losses</b>	<b>76.27</b>	

### Swiss Franc 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>
May 17	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.604300000 TRADE 5/01/02 VALUE 5/17/02		8,021,500.00	5,078,023.61
May 17	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.601800000 TRADE 5/01/02 VALUE 5/17/02		8,009,000.00	5,070,110.46
May 17	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.589500000 TRADE 5/06/02 VALUE 5/17/02		7,947,500.00	5,031,177.79