

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

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Swiss Franc Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
May 17	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.583000000 TRADE 5/07/02 VALUE 5/17/02		15,830,000.00	10,021,207.22
May 17	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.582000000 TRADE 5/07/02 VALUE 5/17/02		15,820,000.00	10,014,876.71
May 17	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.595600000 TRADE 5/07/02 VALUE 5/17/02		- 7,978,000.00	- 5,050,485.86
May 17	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.592200000 TRADE 5/07/02 VALUE 5/17/02		7,961,000.00	5,039,723.98
May 17	Spot FX	34,713,483.14	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.602000000 TRADE 5/15/02 VALUE 5/17/02 U S DOLLAR SWISS FRANC		- 55,611,000.00	- 34,713,483.14
May 24	Fwd FX Ctrct	- 34,724,320.94	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.601500000 TRADE 5/15/02 VALUE 5/24/02		55,611,000.00	35,185,700.72
May 24	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.580600000 TRADE 5/20/02 VALUE 5/24/02	76.27	- 15,806,000.00	- 10,000,632.71