

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

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
May 17	Fwd FX Ctrct	8,009,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.601800000 TRADE 5/01/02 VALUE 5/17/02	- 5,000,000.00
May 17	Fwd FX Ctrct	3,422,079.25	SETTLE FORWARD CURRENCY CONTRACT BUY GBP SELL USD CONTRACT RATE : 1.461100000 TRADE 5/01/02 VALUE 5/17/02	- 5,000,000.00
May 17	Fwd FX Ctrct	7,947,500	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.589500000 TRADE 5/06/02 VALUE 5/17/02	- 5,000,000.00
May 17	Fwd FX Ctrct	15,830,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.583000000 TRADE 5/07/02 VALUE 5/17/02	- 10,000,000.00
May 17	Fwd FX Ctrct	15,820,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.582000000 TRADE 5/07/02 VALUE 5/17/02	- 10,000,000.00
May 17	Fwd FX Ctrct	- 7,978,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.595600000 TRADE 5/07/02 VALUE 5/17/02	5,000,000.00
May 17	Fwd FX Ctrct	7,961,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.592200000 TRADE 5/07/02 VALUE 5/17/02	- 5,000,000.00