

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2003 - May 31, 2003

Page 33 of 41

U S Dollar Activity by Date

continued

| Settlement Date | Type | Quantity | Description | Amount USD |
|-----------------|--------------|---------------|--|----------------|
| May 12 | Write Option | - 20,000,000 | NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 06, 2003 @ .56 KNOCK IN @ .53 WRITTEN FX OPTION PUT 20,000,000.00 NZD CALL 11,200,000.00 USD TRADE DATE 05/07/03 | 319,200.00 |
| May 12 | Write Option | - 112,500,000 | ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2004 @ 7.5 KNOCK OUT @ 7.03 WRITTEN FX OPTION PUT 112,500,000.00 ZAR CALL 15,000,000.00 USD TRADE DATE 05/08/03 | 583,500.00 |
| May 12 | Buy-Back Opt | 40,000,000 | EUR CALL GBP PUT FX EUROPEAN STYLE OPTION JAN 15, 2004 @ .69 KNOCK OUT @ .6750 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 05/08/03 | - 2,187,500.00 |
| May 12 | Sell Option | - 20,000,000 | NZD CALL USD PUT FX EUROPEAN STYLE OPTION MAY 23, 2003 @ .56 RESALE OF PURCHASED FX OPTION TRADE DATE 05/08/03 | 263,200.00 |
| May 12 | Sale | - 1,021,600 | JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST) | 1,021,600.00 |