

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2003 - June 30, 2003

Page 42 of 51

U S Dollar Activity by Date

continued

| Settlement Date | Type | Quantity | Description | Amount USD |
|-----------------|--------------|--------------|---|-----------------|
| Jun 12 | Fwd FX Ctrct | 71,125,000 | SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.112500000 TRADE 12/30/02 VALUE 6/12/03 | - 10,000,000.00 |
| Jun 12 | Fwd FX Ctrct | 13,880,000 | SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.388000000 TRADE 12/30/02 VALUE 6/12/03 | - 10,000,000.00 |
| Jun 12 | Fwd FX Ctrct | 5,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.006000000 TRADE 12/11/02 VALUE 6/12/03 | - 5,030,000.00 |
| Jun 12 | Fwd FX Ctrct | - 13,880,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.381000000 TRADE 1/15/03 VALUE 6/12/03 | 10,050,687.91 |
| Jun 12 | Fwd FX Ctrct | 34,750,000 | SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 6.950000000 TRADE 1/16/03 VALUE 6/12/03 | - 5,000,000.00 |
| Jun 12 | Fwd FX Ctrct | 15,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.580300000 TRADE 1/21/03 VALUE 6/12/03 | - 8,704,500.00 |
| Jun 12 | Fwd FX Ctrct | - 5,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.096700000 TRADE 3/12/03 VALUE 6/12/03 | 5,483,500.00 |