

06 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2003 - June 30, 2003

Page 25 of 51

Australia Dollar Activity by Date

continued

| <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> |
|------------------------|--------------|-----------------|--|-------------------------------|-----------------|-------------------|
| Jun 12 | Fwd FX Ctrct | - 8,704,500 | SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.580300000 TRADE 1/21/03 VALUE 6/12/03 | | 15,000,000.00 | 9,961,482.26 |
| Jun 12 | Fwd FX Ctrct | 8,932,500 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.595500000 TRADE 3/28/03 VALUE 6/12/03 | | - 15,000,000.00 | - 9,961,482.26 |