

07 | 2003

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2003 - July 31, 2003

Page 29 of 65

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>
Jul 28	Fwd FX Ctrct	13,294,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.664700000 TRADE 6/25/03 VALUE 7/28/03		- 20,000,000.00	- 13,308,933.62
Jul 28	Fwd FX Ctrct	- 13,218,000	SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.660900000 TRADE 7/08/03 VALUE 7/28/03		20,000,000.00	13,308,933.62