

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

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U S Dollar Activity by Date

continued

| Settlement Date | Type | Quantity | Description | Amount USD |
|-----------------|--------------|--------------|--|-----------------|
| Jul 10 | Fwd FX Ctrct | 14,510,000 | SETTLE FORWARD CURRENCY CONTRACT BUY CAD SELL USD CONTRACT RATE : 1.456266500 TRADE 4/30/03 VALUE 7/10/03 | - 9,963,835.80 |
| Jul 10 | Fwd FX Ctrct | 14,510,000 | SETTLE FORWARD CURRENCY CONTRACT BUY CAD SELL USD CONTRACT RATE : 1.439992800 TRADE 5/05/03 VALUE 7/10/03 | - 10,076,439.33 |
| Jul 10 | Fwd FX Ctrct | - 14,510,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CAD CONTRACT RATE : 1.440108000 TRADE 5/05/03 VALUE 7/10/03 | 10,075,632.97 |
| Jul 10 | Fwd FX Ctrct | 20,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.630972300 TRADE 5/08/03 VALUE 7/10/03 | - 12,619,445.26 |
| Jul 10 | Fwd FX Ctrct | - 40,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL AUD CONTRACT RATE : 0.651098000 TRADE 6/04/03 VALUE 7/10/03 | 26,043,920.65 |
| Jul 10 | Fwd FX Ctrct | 20,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY AUD SELL USD CONTRACT RATE : 0.619215600 TRADE 5/01/03 VALUE 7/10/03 | - 12,384,312.69 |
| Jul 10 | Fwd FX Ctrct | 17,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.572726400 TRADE 6/30/03 VALUE 7/10/03 | - 9,736,348.01 |

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