

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 1 | Sale | - 955,203.12 | JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST) | 955,203.12 |
| Jul 1 | Misc. Disbursement | | FUNDS TRANSFERRED FROM BRKRG AC# Q30171005 (PRN) TO DDA AC# 000739110438 LETTER FROM CLIENT | - 1,000,000.00 |
| Jul 2 | Fwd FX Ctrct | - 55,273,600 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 6.909200000 TRADE 6/16/03 VALUE 7/02/03 | 8,000,000.00 |
| Jul 2 | Fwd FX Ctrct | 30,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY NZD SELL USD CONTRACT RATE : 0.588100000 TRADE 6/24/03 VALUE 7/02/03 | - 17,643,000.00 |
| Jul 2 | Fwd FX Ctrct | 5,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.152000000 TRADE 6/25/03 VALUE 7/02/03 | - 5,760,000.00 |
| Jul 2 | Fwd FX Ctrct | 6,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL USD CONTRACT RATE : 1.157900000 TRADE 6/25/03 VALUE 7/02/03 | - 6,947,400.00 |
| Jul 2 | Fwd FX Ctrct | - 6,000,000 | SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.152800000 TRADE 6/25/03 VALUE 7/02/03 | 6,916,800.00 |

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