

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

Australia Dollar Activity by Date

continued

| Settlement Date | Type         | Quantity     | Description                                                                                                        | Realized Gain/Loss USD | Amount          | Amount USD      |
|-----------------|--------------|--------------|--------------------------------------------------------------------------------------------------------------------|------------------------|-----------------|-----------------|
| Jul 28          | Fwd FX Ctrct | 13,294,000   | SETTLE FORWARD CURRENCY CONTRACT<br>BUY USD SELL AUD<br>CONTRACT RATE : 0.664700000<br>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<br>BUY AUD SELL USD<br>CONTRACT RATE : 0.660900000<br>TRADE 7/08/03 VALUE 7/28/03 |                        | 20,000,000.00   | 13,308,933.62   |