

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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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 |