

01 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
January 01, 2003 - January 31, 2003

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Norwegian Krone Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jan 10	Spot FX	- 5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY NOK SELL USD SPOT RATE : 6.888000000 TRADE 1/08/03 VALUE 1/10/03 NORWEGIAN KRONE U S DOLLAR		34,440,000.00	5,000,000.00
Jan 10	Spot FX	4,984,081.04	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 6.910000000 TRADE 1/08/03 VALUE 1/10/03 U S DOLLAR NORWEGIAN KRONE		- 34,440,000.00	- 4,984,081.04
Jan 17	Spot FX	25,325,615.05	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 6.910000000 TRADE 1/15/03 VALUE 1/17/03 U S DOLLAR NORWEGIAN KRONE		- 175,000,000.00	- 25,325,615.05
Jan 17	FX Opt Exerc	- 25,000,000	SPOT CURRENCY TRANSACTION SETTLEMENT OF EXERCISED FX OPTION BUY NOK SELL USD TRADE 1/15/03 VALUE 1/17/03		175,000,000.00	25,600,140.44
Jan 24	Fwd FX Ctrct	- 25,307,302.96	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 6.915000000 TRADE 1/15/03 VALUE 1/24/03		175,000,000.00	25,416,097.83
Jan 24	Fwd FX Ctrct	25,380,710.66	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 6.895000000 TRADE 1/16/03 VALUE 1/24/03	7,744.42	- 175,000,000.00	- 25,416,097.83

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