

06 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
June 01, 2003 - June 30, 2003

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Account Transactions by Currency

Norwegian Krone Activity Summary

	Amount this Period	Amount to Date
Beginning Balance	.00	
Credits		
Taxable Interest		1,915,704.00
Sales, Maturities, Redemptions		73,684,296.00
Miscellaneous Receipts		4.16
Foreign Exchange	225,388,450.00	1,578,497,695.84
Debits		
Foreign Exchange	- 225,388,450.00	- 1,657,478,404.0
Ending Balance	.00	
Foreign Exchange Gains/Losses	- .01	

Norwegian Krone Activity by Date

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jun 5	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.022000000 TRADE 4/30/03 VALUE 6/05/03		70,220,000.00	10,192,913.44
Jun 5	Fwd FX Ctrct	5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 6.812500000 TRADE 5/16/03 VALUE 6/05/03	- 0.01	- 34,062,500.00	- 4,944,404.92

Confidential Treatment Requested by JPMorgan
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