

06

2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2003 - June 30, 2003

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Norwegian Krone Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jun 5	Fwd FX Ctrct	3,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 6.634500000 TRADE 5/27/03 VALUE 6/05/03	- 19,903,500.00		- 2,889,129.20
Jun 5	Spot FX	2,342,750.07	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 6.938000000 TRADE 6/04/03 VALUE 6/05/03 U S DOLLAR NORWEGIAN KRONE	- 16,254,000.00		- 2,342,750.07
Jun 12	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.112500000 TRADE 12/30/02 VALUE 6/12/03	71,125,000.00		10,175,687.08
Jun 12	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 6.950000000 TRADE 1/16/03 VALUE 6/12/03	34,750,000.00		4,971,601.07
Jun 12	Fwd FX Ctrct	- 4,226,924.25	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 6.887100000 TRADE 5/15/03 VALUE 6/12/03	29,111,250.00		4,164,878.32
Jun 12	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 6.797500000 TRADE 5/19/03 VALUE 6/12/03	- 67,975,000.00		- 9,725,023.96
Jun 12	Fwd FX Ctrct	- 3,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 6.727400000 TRADE 6/02/03 VALUE 6/12/03	20,182,200.00		2,887,420.06

Confidential Treatment Requested by JPMorgan
Chase
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