

05 | 2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
May 01, 2003 - May 31, 2003

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<i>Trade Date</i>	<i>Settlement Date</i>	<i>Currency</i>	<i>Amount</i>	<i>Counter Currency</i>	<i>Counter Amount</i>	<i>Contract Rate</i>	<i>Revaluation Rate</i>	<i>Contracted/ Base Amount USD</i>	<i>Revalued Amount USD</i>	<i>Realized Gain/Loss USD</i>
Settled Foreign Exchange Contracts		continued								
May 15 03	May 15 03	NOK	30,881,250.00	USD	- 4,500,000.00	6.862500	6.862500	- 4,500,000.00	4,500,000.00	
May 15 03	May 19 03	NOK	- 39,588,750.00	USD	5,759,536.48	6.873600	6.870000	5,759,536.48	- 5,762,554.59	- 3,018.11
May 15 03	May 19 03	NOK	39,588,750.00	USD	- 5,762,554.59	6.870000	6.870000	- 5,762,554.59	5,762,554.59	