

07 | 2003

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

Page 40 of 64

Norwegian Krone Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 14	Fwd FX Ctrct	- 4,544,630.16	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.030000000 TRADE 6/10/03 VALUE 7/14/03		31,948,750.00	4,329,392.23
Jul 14	Fwd FX Ctrct	7,732,195.56	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.148500000 TRADE 7/01/03 VALUE 7/14/03		- 55,273,600.00	- 7,490,155.15
Jul 14	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.289600000 TRADE 7/08/03 VALUE 7/14/03		36,448,000.00	4,939,088.01
Jul 14	Spot FX	1,786,191.64	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 7.347000000 TRADE 7/11/03 VALUE 7/14/03 U S DOLLAR NORWEGIAN KRONE		- 13,123,150.00	- 1,786,191.64
Jul 23	Fwd FX Ctrct	- 1,785,219.70	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.351000000 TRADE 7/11/03 VALUE 7/23/03		13,123,150.00	1,810,526.67
Jul 23	Spot FX	1,798,923.92	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 7.295000000 TRADE 7/23/03 VALUE 7/23/03 U S DOLLAR NORWEGIAN KRONE		- 13,123,150.00	- 1,798,923.92

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030864

SDNY_GM_00300062
EFTA01505879