

07 | 2003

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

Page 43 of 65

Account Transactions by Currency

Swedish Krona Activity Summary

	Amount this Period	Amount to Date
Beginning Balance	.00	
Credits		
Foreign Exchange	91,375,000.00	91,375,000.00
Debits		
Foreign Exchange	- 91,375,000.00	- 91,375,000.00
Ending Balance	.00	
Foreign Exchange Gains/Losses	.01	

Swedish Krona Activity by Date

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 10	Fwd FX Ctrct	- 4,975,711.07	SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.168036400 TRADE 12/12/02 VALUE 7/10/03		45,617,500.00	5,657,738.88
Jul 10	Fwd FX Ctrct	- 4,975,711.07	SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.196173000 TRADE 12/12/02 VALUE 7/10/03		45,757,500.00	5,675,102.47
Jul 10	Fwd FX Ctrct	10,569,698.92	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL SEK CONTRACT RATE : 8.644995500 TRADE 3/12/03 VALUE 7/10/03	0.01	- 91,375,000.00	- 11,332,841.36

Confidential Treatment Requested by JPMorgan
Chase
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