

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

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## Account Transactions by Currency

### Swedish Krona Activity Summary

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

### Swedish Krona Activity by Date

| Settlement<br>Date | Type         | Quantity       | Description                                                                                                         | Realized<br>Gain/Loss USD | Amount          | Amount USD      |
|--------------------|--------------|----------------|---------------------------------------------------------------------------------------------------------------------|---------------------------|-----------------|-----------------|
| Jul 10             | Fwd FX Ctrct | - 4,975,711.07 | SETTLE FORWARD CURRENCY CONTRACT<br>BUY SEK SELL USD<br>CONTRACT RATE : 9.168036400<br>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<br>BUY SEK SELL USD<br>CONTRACT RATE : 9.196173000<br>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<br>BUY USD SELL SEK<br>CONTRACT RATE : 8.644995500<br>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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