

11 | 2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Norwegian Krone Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Nov 20	Fwd FX Ctrct	9,991,615.61	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.268594300 TRADE 4/24/03 VALUE 11/20/03		- 72,625,000.00	- 10,589,050.08
Nov 20	Fwd FX Ctrct	9,991,615.61	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.186025000 TRADE 1/15/03 VALUE 11/20/03	0.01	- 71,800,000.00	- 10,468,761.39
Nov 20	Spot FX	10,759,285.16	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 6.979852200 TRADE 11/17/03 VALUE 11/20/03 U S DOLLAR NORWEGIAN KRONE		- 75,098,220.00	- 10,759,285.16
Nov 20	Fwd FX Ctrct	- 9,608,636.52	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.611381700 TRADE 12/11/02 VALUE 11/20/03		73,135,000.00	10,663,410.36