

07 | 2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

Page 42 of 64

Account Transactions by Currency

Swedish Krona Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
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

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
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
CONFIDENTIAL

JPM-SDNY-00030866

SDNY_GM_00300064

EFTA01505881