

05 | 2002

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY, INC.

Asset Account Portfolio
May 01, 2002 - May 31, 2002

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Norwegian Krone Activity by Date

continued

<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>
May 21	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 8.345500000 TRADE 5/07/02 VALUE 5/21/02		41,727,500.00	5,085,215.67
May 21	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 8.361500000 TRADE 5/07/02 VALUE 5/21/02		- 83,615,000.00	- 10,189,930.10
May 21	Spot FX	10,064,024.39	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL NOK SPOT RATE : 8.200000000 TRADE 5/17/02 VALUE 5/21/02 U S DOLLAR NORWEGIAN KRONE		- 82,525,000.00	- 10,064,024.39