

08

2002

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Foreign Exchange Contracts

continued

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivables USD	Market Value Payables USD	Unrealized Gain/Loss USD
NORWEGIAN KRONE - U S DOLLAR										
Jun. 21 02	Sep. 25 02	NOK	76,950,000.00	USD	- 10,000,000.00	7.695	7.559600	10,179,110.36	10,000,000.00	179,110.36
Jul. 30 02	Sep. 25 02	NOK	76,625,000.00	USD	- 10,000,000.00	7.6625	7.559600	10,136,118.67	10,000,000.00	136,118.67
Total Open			153,575,000.00		- 20,000,000.00			20,315,229.03	20,000,000.00	315,229.03
SWEDISH KRONA - U S DOLLAR										
Jun. 21 02	Sep. 25 02	SEK	93,800,000.00	USD	- 10,000,000.00	9.38	9.403523	9,974,985.31	10,000,000.00	- 25,014.69
Jul. 12 02	Sep. 25 02	SEK	89,000,000.00	USD	- 9,495,865.56	9.3725	9.403523	9,464,538.30	9,495,865.56	- 31,327.26
Total Open			182,800,000.00		- 19,495,865.56			19,439,523.61	19,495,865.56	- 56,341.95
Total Foreign Exchange Contracts								145,866,695.11	145,647,857.50	218,837.61