

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
<b>NORWEGIAN KRONE - U S DOLLAR</b>										
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
<b>Total Open</b>			<b>153,575,000.00</b>		<b>- 20,000,000.00</b>			<b>20,315,229.03</b>	<b>20,000,000.00</b>	<b>315,229.03</b>
<b>SWEDISH KRONA - U S DOLLAR</b>										
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
<b>Total Open</b>			<b>182,800,000.00</b>		<b>- 19,495,865.56</b>			<b>19,439,523.61</b>	<b>19,495,865.56</b>	<b>- 56,341.95</b>
<b>Total Foreign Exchange Contracts</b>								<b>145,866,695.11</b>	<b>145,647,857.50</b>	<b>218,837.61</b>