

09

2002

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2002 - September 30, 2002

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Outstanding Foreign Exchange Contracts

Net Currency Exposure Summary

	Value in Currency
Swiss Franc	44,807,000.00
Norwegian Krone	77,000,000.00
U S Dollar	- 40,689,804.28

Gain/Loss Summary

	Value in USD
Total Unrealized Open	99,853.14
Total Unrealized Gain/Loss	99,853.14

Foreign Exchange Contracts

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
<u>SPECULATIVE</u>										
SWISS FRANC - U S DOLLAR										
Sep. 23 02	Oct. 24 02	CHF	44,807,000.00	USD	- 30,439,538.04	1.472	1.471996	30,439,622.50	30,439,538.04	84.46
NORWEGIAN KRONE - U S DOLLAR										
Sep. 23 02	Oct. 24 02	NOK	77,000,000.00	USD	- 10,250,266.24	7.512	7.439588	10,350,034.92	10,250,266.24	99,768.68
Total Foreign Exchange Contracts								40,789,657.42	40,689,804.28	99,853.14