

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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Account Transactions by Currency

Norwegian Krone Activity Summary

	Amount this Period	Amount to Date
Beginning Balance	.00	
Credits		
Foreign Exchange	191,075,000.00	663,240,580.00
Debits		
Foreign Exchange	- 191,075,000.00	- 663,240,580.00
Ending Balance	.00	

Norwegian Krone Activity by Date

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 25	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.695000000 TRADE 6/21/02 VALUE 9/25/02		76,950,000.00	10,282,690.47
Sep 25	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.662500000 TRADE 7/30/02 VALUE 9/25/02		76,625,000.00	10,239,261.30
Sep 25	Fwd FX Ctrct	- 604,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL JPY CONTRACT RATE : 16.120000000 TRADE 9/13/02 VALUE 9/25/02		37,500,000.00	5,011,057.73