

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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Foreign Exchange Contracts continued

<i>Trade Date</i>	<i>Settlement Date</i>	<i>Currency</i>	<i>Amount</i>	<i>Counter Currency</i>	<i>Counter Amount</i>	<i>Contract Rate</i>	<i>Current Market Forward Rate</i>	<i>Market Value Receivables USD</i>	<i>Market Value Payables USD</i>	<i>Unrealized Gain/Loss USD</i>
May. 17 02	Jun. 24 02	NOK	82,525,000.00	USD	- 10,021,859.25	8.2345	8.038571	10,266,128.07	10,021,859.25	244,268.82
May. 20 02	Jun. 24 02	NOK	- 82,624,000.00	USD	10,031,567.18	8.2364	8.038571	10,031,567.18	10,278,443.69	- 246,876.51
Total Open			82,525,000.00		- 9,990,292.07			30,576,138.94	30,300,302.94	275,836.00
Total Foreign Exchange Contracts								79,797,102.23	79,041,613.60	755,488.63