

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

Page 13 of 25

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								135,765,514.67	135,683,102.74	82,411.93