

07 | 2002

JPMorgan Chase Bank


JPMorgan Private Bank

 Account Number: [REDACTED]
 FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
 July 01, 2002 - July 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
NORWEGIAN KRONE - U S DOLLAR										
Jun. 21 02	Sep. 25 02	NOK	76,950,000.00	USD	- 10,000,000.00	7.695	7.682647	10,016,079.01	10,000,000.00	16,079.01
Jul. 30 02	Sep. 25 02	NOK	76,625,000.00	USD	- 10,000,000.00	7.6625	7.682647	9,973,775.88	10,000,000.00	- 26,224.12
Total Open			153,575,000.00		- 20,000,000.00			19,989,854.89	20,000,000.00	- 10,145.11
SWEDISH KRONA - U S DOLLAR										
Jun. 21 02	Sep. 25 02	SEK	93,800,000.00	USD	- 10,000,000.00	9.38	9.546732	9,825,351.70	10,000,000.00	- 174,648.30
Jul. 12 02	Sep. 25 02	SEK	89,000,000.00	USD	- 9,495,865.56	9.3725	9.546732	9,322,561.85	9,495,865.56	- 173,303.71
Total Open			182,800,000.00		- 19,495,865.56			19,147,913.55	19,495,865.56	- 347,952.01
Total Foreign Exchange Contracts								146,037,640.60	146,041,671.10	- 4,030.50

 Confidential Treatment Requested by JPMorgan
 Chase
 CONFIDENTIAL

JPM-SDNY-00030054

SDNY_GM_00299252

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