

07 | 2002

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



Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2002 - July 31, 2002

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Norwegian Krone Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 15	Fwd FX Ctrct	- 10,759,452.41	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.670000000 TRADE 6/20/02 VALUE 7/15/02		82,525,000.00	11,265,904.00
Jul 15	Fwd FX Ctrct	9,977,429.63	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.532000000 TRADE 6/27/02 VALUE 7/15/02		- 75,150,000.00	- 10,259,105.55
Jul 15	Fwd FX Ctrct	15,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.371500000 TRADE 7/09/02 VALUE 7/15/02		- 110,572,500.00	- 15,094,809.69
Jul 15	Fwd FX Ctrct	6,258,097.24	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NOK CONTRACT RATE : 7.373500000 TRADE 7/09/02 VALUE 7/15/02	- 0.01	- 46,144,080.00	- 6,299,361.10
Jul 15	Fwd FX Ctrct	- 20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY NOK SELL USD CONTRACT RATE : 7.467079000 TRADE 6/26/02 VALUE 7/15/02		149,341,580.00	20,387,372.35