

07 | 2002

JPMorgan Chase Bank  
345 Park Avenue, New York, NY 10154-1002Account Number [REDACTED]  
FINANCIAL TRUST COMPANY INCAsset Account Portfolio  
July 01, 2002 - July 31, 2002

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## Swiss Franc Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 10	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.497500000 TRADE 7/08/02 VALUE 7/10/02 SWISS FRANC U S DOLLAR		14,975,000.00	10,000,000.00
Jul 10	Spot FX	- 3,000,000	SPOT CURRENCY TRANSACTION - BUY BUY CHF SELL USD SPOT RATE : 1.497300000 TRADE 7/08/02 VALUE 7/10/02 SWISS FRANC U S DOLLAR		4,491,900.00	3,000,000.00
Jul 10	Spot FX	13,051,019.04	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.491600000 TRADE 7/08/02 VALUE 7/10/02 U S DOLLAR SWISS FRANC		- 19,466,900.00	- 13,051,019.04
Jul 15	Fwd FX Ctrct	- 25,925,016.37	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.527000000 TRADE 6/20/02 VALUE 7/15/02		39,587,500.00	27,105,443.34
Jul 15	Fwd FX Ctrct	8,000,535.15	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.494900000 TRADE 6/27/02 VALUE 7/15/02		- 11,960,000.00	- 8,188,976.37
Jul 15	Fwd FX Ctrct	- 7,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.493500000 TRADE 6/26/02 VALUE 7/15/02		11,201,250.00	7,669,462.51

Confidential Treatment Requested by JPMorgan  
Chase  
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