

07 | 2002

JPMorgan Chase Bank



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset 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 15	Fwd FX Ctrct	- 20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.483397000 TRADE 6/26/02 VALUE 7/15/02		29,667,940.00	20,313,550.15
Jul 17	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.497500000 TRADE 7/08/02 VALUE 7/17/02		14,975,000.00	10,304,844.48
Jul 17	Fwd FX Ctrct	10,101,180.44	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.482500000 TRADE 7/11/02 VALUE 7/17/02		- 14,975,000.00	- 10,304,844.48
Jul 24	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.525700000 TRADE 6/20/02 VALUE 7/24/02		15,257,000.00	10,481,228.31
Jul 24	Fwd FX Ctrct	- 20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.453500000 TRADE 7/15/02 VALUE 7/24/02		29,070,000.00	19,970,459.93
Jul 24	Spot FX	30,454,826.52	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.455500000 TRADE 7/22/02 VALUE 7/24/02 U S DOLLAR SWISS FRANC		- 44,327,000.00	- 30,454,826.52