

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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## Swedish Krona Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 15	Fwd FX Ctrct	- 7,258,541.78	SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.395000000 TRADE 6/20/02 VALUE 7/15/02		68,194,000.00	7,407,640.75
Jul 15	Fwd FX Ctrct	8,989,263.64	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL SEK CONTRACT RATE : 9.221000000 TRADE 6/27/02 VALUE 7/15/02	- 0.01	- 82,890,000.00	- 9,004,008.29
Jul 15	Fwd FX Ctrct	- 1,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.249000000 TRADE 6/26/02 VALUE 7/15/02		9,249,000.00	1,004,681.78
Jul 15	Fwd FX Ctrct	- 20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY SEK SELL USD CONTRACT RATE : 9.219438000 TRADE 6/26/02 VALUE 7/15/02		184,388,760.00	20,029,411.57
Jul 15	Spot FX	9,612,243.24	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL SEK SPOT RATE : 9.357000000 TRADE 7/12/02 VALUE 7/15/02 U S DOLLAR SWEDISH KRONA		- 89,941,760.00	- 9,612,243.24
Jul 15	Spot FX	9,534,011.78	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL SEK SPOT RATE : 9.335000000 TRADE 7/12/02 VALUE 7/15/02 U S DOLLAR SWEDISH KRONA		- 89,000,000.00	- 9,534,011.78

Confidential Treatment Requested by JPMorgan  
Chase  
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