

07 | 2002

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

JPMorgan Private 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	30,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.486400000 TRADE 6/28/02 VALUE 7/15/02	0.01	- 44,592,000.00	- 30,532,009.58
Jul 15	Fwd FX Ctrct	20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.493400000 TRADE 6/28/02 VALUE 7/15/02	0.01	- 29,868,000.00	- 20,450,530.64
Jul 15	Fwd FX Ctrct	- 20,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.478000000 TRADE 7/01/02 VALUE 7/15/02		29,560,000.00	20,239,643.95
Jul 15	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.478700000 TRADE 7/01/02 VALUE 7/15/02		14,787,000.00	10,124,614.85
Jul 15	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.479500000 TRADE 7/01/02 VALUE 7/15/02		7,397,500.00	5,065,046.21
Jul 15	Fwd FX Ctrct	- 5,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.479500000 TRADE 7/01/02 VALUE 7/15/02		7,397,500.00	5,065,046.21
Jul 15	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.480000000 TRADE 7/01/02 VALUE 7/15/02		14,800,000.00	10,133,515.91

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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