

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

Page 31 of 52

Swiss Franc Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 15	Spot FX	20,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.484000000 TRADE 7/10/02 VALUE 7/15/02 U S DOLLAR SWISS FRANC		- 29,680,000.00	- 20,000,000.00
Jul 15	Spot FX	20,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.483000000 TRADE 7/10/02 VALUE 7/15/02 U S DOLLAR SWISS FRANC		- 29,660,000.00	- 20,000,000.00
Jul 15	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.492200000 TRADE 7/10/02 VALUE 7/15/02 U S DOLLAR SWISS FRANC		- 14,922,000.00	- 10,000,000.00
Jul 15	Spot FX	13,287,655.79	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL CHF SPOT RATE : 1.487500000 TRADE 7/10/02 VALUE 7/15/02 U S DOLLAR SWISS FRANC		- 19,765,388.00	- 13,287,655.79
Jul 15	Fwd FX Ctrct	- 17,500,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.488497000 TRADE 6/26/02 VALUE 7/15/02		26,048,697.50	17,835,465.59

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00030124

SDNY_GM_00299322

EFTA01505146