

09

2002

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



Account Number [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
September 01, 2002 - September 30, 2002

Page 23 of 36

## Account Transactions by Currency

### Swiss Franc Activity Summary

	<i>Amount this Period</i>	<i>Amount to Date</i>
<b>Beginning Balance</b>	.00	
<b>Credits</b>		
Miscellaneous Receipts		.50
Foreign Exchange	59,447,000.00	370,428,287.50
<b>Debits</b>		
Foreign Exchange	- 59,447,000.00	- 370,428,288.00
<b>Ending Balance</b>	.00	

### Swiss Franc Activity by Date

<i>Settlement Date</i>	<i>Type</i>	<i>Quantity</i>	<i>Description</i>	<i>Realized Gain/Loss USD</i>	<i>Amount</i>	<i>Amount USD</i>
Sep 25	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.512000000 TRADE 6/21/02 VALUE 9/25/02		15,120,000.00	10,111,007.08
Sep 25	Fwd FX Ctrct	- 30,517,728.06	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.452500000 TRADE 7/22/02 VALUE 9/25/02		44,327,000.00	29,642,236.19
Sep 25	Fwd FX Ctrct	10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.464000000 TRADE 7/26/02 VALUE 9/25/02		- 14,640,000.00	- 9,790,022.73

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00030268

SDNY\_GM\_00299466

EFTA01505288