

09

2003

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

 JPMorgan Private Bank

Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2003 - September 30, 2003

Page 41 of 72

Swiss Franc Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Sep 10	Fwd FX Ctrct	5,729,771.26	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.356162300 TRADE 4/24/03 VALUE 9/10/03		- 7,770,500.00	- 5,606,825.88
Sep 10	Fwd FX Ctrct	9,969,307.95	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.380737800 TRADE 1/15/03 VALUE 9/10/03		- 13,765,000.00	- 9,932,174.03
Sep 10	Fwd FX Ctrct	- 9,969,307.95	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.433399400 TRADE 12/13/02 VALUE 9/10/03		14,290,000.00	10,310,989.24
Sep 10	Fwd FX Ctrct	- 49,450.93	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.364989400 TRADE 8/13/03 VALUE 9/10/03		67,500.00	48,704.81
Sep 10	Fwd FX Ctrct	- 4,984,653.98	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.440019700 TRADE 12/12/02 VALUE 9/10/03		7,178,000.00	5,179,305.86
Sep 29	Fwd FX Ctrct	18,351,532.23	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.419500000 TRADE 9/03/03 VALUE 9/29/03		- 26,050,000.00	- 19,501,422.36
Sep 29	Fwd FX Ctrct	- 9,461,717.27	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.376600000 TRADE 9/09/03 VALUE 9/29/03		13,025,000.00	9,750,711.18

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031058

SDNY_GM_00300256

EFTA01506072