

07 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: Q [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
July 01, 2004 - July 31, 2004

Page 42 of 65

Swiss Franc Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Jul 8	Fwd FX Ctrct	10,103,516.92	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL CHF CONTRACT RATE : 1.507000000 TRADE 6/21/04 VALUE 7/08/04		- 15,226,000.00	- 12,440,050.65
Jul 8	Fwd FX Ctrct	5,049,747.94	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL CHF CONTRACT RATE : 1.507600000 TRADE 6/21/04 VALUE 7/08/04	- 0.01	- 7,613,000.00	- 6,220,025.32
Jul 8	Fwd FX Ctrct	4,998,355.80	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL CHF CONTRACT RATE : 1.520500000 TRADE 7/01/04 VALUE 7/08/04	- 0.01	- 7,600,000.00	- 6,209,403.97
Jul 8	Fwd FX Ctrct	5,006,587.62	SETTLE FORWARD CURRENCY CONTRACT BUY EUR SELL CHF CONTRACT RATE : 1.518000000 TRADE 7/02/04 VALUE 7/08/04		- 7,600,000.00	- 6,209,403.97
Jul 8	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL EUR CONTRACT RATE : 1.520000000 TRADE 6/16/04 VALUE 7/08/04		15,200,000.00	12,418,807.95

Confidential Treatment Requested by JPMorgan
Chase
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