

01

2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
January 01, 2003 - January 31, 2003

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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Jan 13	Jan 15	Write Option	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION APR 11, 2003 @ 8.8	USD	- 44,000,000	3.90	195,000.00		
Jan 13	Jan 15	Write Option	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION JAN 14, 2003 @ 8.62	USD	- 86,200,000	0.21	21,000.00		
Jan 14	Jan 16	Buy-Back Opt	BRL CALL USD PUT FX EUROPEAN STYLE OPTION FEB 03, 2003 @ 3.5	USD	17,500,000		- 370,000.00	263,000.00	- 107,000.00 S
Jan 14	Jan 16	Buy-Back Opt	BRL CALL USD PUT FX EUROPEAN STYLE OPTION FEB 03, 2003 @ 3.5	USD	17,500,000		- 374,500.00	263,000.00	- 111,500.00 S
Jan 14	Jan 16	Assign FX Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION JAN 14, 2003 @ 8.62	USD	86,200,000		0.00	21,000.00	21,000.00 S
Jan 14	Jan 16	FX Opt Asgn'D	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION BUY ZAR SELL USD	USD	86,200,000	8.62	- 10,000,000.00	10,000,000.00	
Jan 15	Jan 15	Expired Opt	CHF PUT USD CALL FX EUROPEAN STYLE OPTION JAN 14, 2003 @ 1.4	USD	20,000,000		0.00	69,000.00	69,000.00 S
Jan 15	Jan 17	Exerc FX Opt	NOK CALL USD PUT FX AMERICAN STYLE OPTION JAN 15, 2003 @ 7.	USD	- 175,000,000		0.00	- 319,697.00	- 319,697.00 S
Jan 15	Jan 17	FX Opt Exerc	SPOT CURRENCY TRANSACTION SETTLEMENT OF EXERCISED FX OPTION BUY NOK SELL USD	USD	175,000,000	7.00	- 25,000,000.00	25,000,000.00	
Jan 16	Jan 16	Expired Opt	NOK CALL USD PUT FX EUROPEAN STYLE OPTION JAN 15, 2003 @ 6.9	USD	172,500,000		0.00	92,500.00	92,500.00 S

Confidential Treatment Requested by JPMorgan
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