

01 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset 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 17	Jan 21	Purchase Opt	AUD CALL USD PUT FX EUROPEAN STYLE OPTION JUL 17, 2003 @ .6	USD	20,000,000	1.614	- 193,637.00		
Jan 17	Jan 21	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION JUL 17, 2003 @ .59 KNOCK-OUT @ .6030	USD	- 20,000,000	1.861	219,557.00		
Jan 17	Jan 17	Expired Opt	NOK PUT USD CALL FX EUROPEAN STYLE OPTION JUL 11, 2003 @ 6.93 KNOCK-OUT @ 6.82 Issued in USD	NOK	69,300,000		0.00	168,000.00	168,000.00 S
Jan 21	Jan 23	Buy-Back Opt	NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 19, 2003 @ 7.54	USD	94,250,000		- 8,500.00	612,000.00	603,500.00 S
Jan 22	Jan 24	Buy-Back Opt	SEK PUT USD CALL FX EUROPEAN STYLE OPTION FEB 07, 2003 @ 9.3	USD	186,000,000		- 10,000.00	503,500.00	493,500.00 S
Jan 29	Jan 31	Write Option	NOK CALL USD PUT FX EUROPEAN STYLE OPTION FEB 04, 2003 @ 6.87	USD	- 103,050,000	0.28	42,000.00		

Trade Date	Estimated Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Pending									
	Feb 4	Expired Opt	NOK CALL USD PUT FX EUROPEAN STYLE OPTION FEB 04, 2003 @ 6.87	USD	103,050,000	0.00	0.00	42,000.00	

Confidential Treatment Requested by JPMorgan
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