

06

2002

JPMorgan Chase Bank



 Account Number [REDACTED]
 FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
 June 01, 2002 - June 30, 2002

Page 9 of 44

Options

Description Cusip	Counter Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
Foreign Exchange									
GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUL 18, 2002 @ 1.49 XGBPCA-GW-Z	GBP	- 10,000,000	USD	- 14,900,000.00	USD	- 76,655.00	- 76,655.00	- 350,213.37	- 273,558.37
NOK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 18, 2002 @ 7.9 XNOKPA-BU-Z	NOK	- 158,000,000	USD	- 20,000,000.00	USD	- 632,000.00	- 632,000.00	- 419,342.30	212,657.70
CHF PUT USD CALL FX EUROPEAN STYLE OPTION NOV 08, 2002 @ 1.63 XCHFPA-BP-Z	CHF	- 8,150,000	USD	- 5,000,000.00	USD	- 85,350.00	- 85,350.00	- 20,177.04	65,172.96
CHF PUT USD CALL FX EUROPEAN STYLE OPTION AUG 08, 2002 @ 1.6275 XCHFPA-BQ-Z	CHF	- 8,137,500	USD	- 5,000,000.00	USD	- 53,750.00	- 53,750.00	- 1,199.06	52,550.94
SEK CALL USD PUT FX EUROPEAN STYLE OPTION AUG 12, 2002 @ 10.05 XSEKCA-AO-Z	SEK	65,325,000	USD	6,500,000.00	USD	82,000.00	82,000.00	591,766.11	509,766.11
NOK PUT USD CALL FX EUROPEAN STYLE OPTION NOV 14, 2002 @ 8.6 XNOKPA-AT-Z	NOK	- 189,200,000	USD	- 22,000,000.00	USD	- 482,000.00	- 482,000.00	- 70,972.70	411,027.30

 Confidential Treatment Requested by JPMorgan
 Chase
 CONFIDENTIAL

JPM-SDNY-00030006

SDNY_GM_00299204

EFTA01505032