

07 | 2002

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
July 01, 2002 - July 31, 2002

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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								
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	- 28,644.88	453,355.12
CHF CALL USD PUT FX EUROPEAN STYLE OPTION FEB 20, 2003 @ 1.5 XCHFCA-BG-Z	CHF 11,250,000	USD	7,500,000.00	USD	130,000.00	130,000.00	336,390.64	206,390.64
P NOK CALL USD PUT FX AMERICAN STYLE OPTION NOV 20, 2002 @ 8. XNOKCA-AJ-Z	NOK 0	USD	0.00	USD	0.00		0.00	N/A 0.00
SEK CALL USD PUT FX AMERICAN STYLE OPTION NOV 27, 2002 @ 9.25 XSEKCA-AM-Z	SEK 92,500,000	USD	10,000,000.00	USD	83,900.00	83,900.00	121,165.75	37,265.75
NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 10, 2003 @ 7.75 XNOKPA-AZ-Z	NOK - 38,750,000	USD	- 5,000,000.00	USD	- 314,600.00	- 314,600.00	- 219,442.41	95,157.59
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	- 424,694.52	207,305.48

Confidential Treatment Requested by JPMorgan
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