

05 | 2002

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



Account Number [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
May 01, 2002 - May 31, 2002

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## Trade Activity

### Realized Gain/Loss Summary

	<i>Amount USD</i>
Short Term Gain/Loss	745,025.00
Long Term Gain/Loss	0.00

Note: **S** indicates Short Term Realized Gain/Loss  
**L** indicates Long Term Realized Gain/Loss

Capital gains and losses on sales with missing or incomplete tax cost are identified with N/A.

### Trade Activity by Type

<i>Trade Date</i>	<i>Settlement Date</i>	<i>Type</i>	<i>Description</i>	<i>Currency</i>	<i>Quantity</i>	<i>Price/Unit</i>	<i>Market Cost/Proceeds</i>	<i>Tax Cost</i>	<i>Realized Gain/Loss USD</i>
<b>Settled</b>									
May 17	May 17	Expired Opt	NOK PUT USD CALL FX EUROPEAN STYLE OPTION OCT 31, 2002 @ 8.41 KNOCK OUT @ 8.25 Issued in USD	NOK	84,100,000		0.00	122,125.00	122,125.00 S
May 28	May 30	Purchase Opt	AUD CALL USD PUT FX AMERICAN STYLE OPTION NOV 27, 2002 @ .574	USD	20,000,000	1.533	- 176,000.00		
May 28	May 30	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 27, 2002 @ .56 KNOCK OUT @ .574	USD	- 20,000,000	1.759	197,000.00		

Confidential Treatment Requested by JPMorgan  
Chase  
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