

09

2002

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Options

Description Cusip	Counter Amount	Counter Currency	Premium 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 MAR 10, 2003 @ 7.75 XNOKPA-AZ-Z	NOK - 38,750,000	USD	- 5,000,000.00	USD	- 314,600.00	- 314,600.00	- 88,939.78	225,660.22
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	- 63,858.86	568,141.14
SEK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2002 @ 9.21 XSEKPA-BL-Z	SEK - 18,420,000	USD	- 2,000,000.00	USD	- 97,100.00	- 97,100.00	- 53,718.43	43,381.57
NOK PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2002 @ 7.62 XNOKPA-BH-Z	NOK - 129,540,000	USD	- 17,000,000.00	USD	- 750,880.00	- 750,880.00	- 203,752.17	547,127.83
CHF PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 1.495 XCHFPA-CA-Z	CHF - 17,940,000	USD	- 12,000,000.00	USD	- 380,534.12	- 380,534.12	- 170,295.09	210,239.03
NOK PUT USD CALL FX EUROPEAN STYLE OPTION JAN 07, 2003 @ 7.515 XNOKPA-BS-Z	NOK - 127,755,000	USD	- 17,000,000.00	USD	- 781,090.00	- 781,090.00	- 359,793.85	421,296.15

Confidential Treatment Requested by JPMorgan
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