

01
JPMorgan Chase Bank
2002
Account Number: ■■■■■■■■■■
FINANCIAL TRUST COMPANY, INC.
345 Park Avenue, New York, NY 10154-1002
Confidential
Page 1 of 16
Asset Account Portfolio
January 1 - January 31, 2002
Table of Contents
Portfolio Summary
Cash and Short Term
Private Investments
Trade Activity
Account Transactions
Account Officers
Service Specialist: RILEY/ANTOSY
Page
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3
5
7
9
000000.0000.00.0000.000.0000000000.000000
FINANCIAL TRUST COMPANY, INC.
C/O AMERICAN YACHT HARBOR
6100 RED HOOK, QUARTERS #2
ST THOMAS 00802
US VIRGIN ISLDS

01
JPMorgan Chase Bank
2002
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FINANCIAL TRUST COMPANY, INC.
345 Park Avenue, New York, NY 10154-1002
Asset Account Portfolio
January 01, 2002 - January 31, 2002
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Overview
Portfolio Summary
Market Value USD
Jan 31
Cash & Short Term
Other
Options
Total
Accrued Income
Total Portfolio Value
Private Investments *
Asset Allocation
91% Cash and Short Term
9% Private
Investments*
8,772,648.53
0.00
0.00
8,772,648.53
12,538.69
8,785,187.22
900,297.00
Income Summary
Dividends
Total
Net Gain/Loss Summary
Net Short Term Gain/Loss
Total
Market Value USD
Dec 31
6,955,168.76
2,461,624.56
- 340,160.00
9,076,633.32
9,863.37
9,086,496.69
927,678.00
This Period USD
9,863.37
9,863.37
Year to Date USD*
9,863.37
9,863.37
Tax
Cost USD
8,772,648.53
8,772,648.53
Estimated Annual
Income USD
148,783.48
148,783.48
Yield
%
1.7

0.0

N/A N/A

1.7

Realized This Period USD Realized Year to Date USD**

109,807.70

109,807.70

**Year to date information is calculated on a calendar year basis.

Unrealized USD

109,807.70

109,807.70

Market value of Options is not included in pie chart.

*Value is an estimated figure given the illiquid nature of Private Investments
(see Private Investment information at end of section summary).

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Cash and Short Term
Summary by Maturity
Current Market Value

USD
Cash
Less Than 3 Months
Total
6,531,690.97
2,240,957.56
8,772,648.53
Estimated Annual Income
USD
106,205.29
42,578.19
148,783.48

Current yield is displayed for instruments with no maturity and YTM on market is displayed for instruments that mature.

Cash and Short Term by Type

Description
Unit Cost
Adjusted
Cusip/S&P/Moody's Rating
Currency
Quantity
Original
Market
Price
Tax Cost
Adjusted
Original
Current
Market Value USD
Accrued Interest USD
Unrealized
Gain/Loss USD
Estimated Current
Annual
Yield/
Income USD YTM %

Cash
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
7-Day Annualized Yield: 1.64%
Short Term by Maturity
J P MORGAN PRIME MONEY MARKET FUND
INSTITUTIONAL SHARES CLASS
(FUND 829)
7-Day Annualized Yield: 1.88%

■
USD
2,240,957.56
1.00
1.00

2,240,957.56
2,240,957.56
3,737.80
42,578.19
1.90
USD
6,531,690.97
1.00
1.00
6,531,690.97
6,531,690.97
8,800.89
106,205.29
1.63

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Cash and Short Term by Type
Description
Cusip/S&P/Moody's Rating
Total Cash and Short Term
continued
Unit Cost
Adjusted
Currency
Quantity
Original
Market
Price
Tax Cost
Adjusted
Original
Current
Market Value USD
Accrued Interest USD
Unrealized
Gain/Loss USD
Estimated Current
Annual
Yield/
Income USD YTM %
8,772,648.53
8,772,648.53
12,538.69
0.00
148,783.48 1.70

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Private
Private Investments Summary
Investments *
LPs, LLCs, and Other
Total
Estimated
Current Value USD
900,297.00
900,297.00
Private Investment Holdings in Alphabetical Order
Units/
Commitment USD
Description
LPs, LLCs, and Other
NESTOR 2000 SPECIAL LLC
(COMMITMENT EXPRESSED IN EUROS)

* The 'Capital Called Since Inception USD' and 'Cash/Security Distributions Since Inception USD' columns are updated monthly to reflect any interim capital calls and distributions. The 'Estimated Value USD' column reflects information received by JPMCB

from the general partner or manager which, in most cases, is quarterly, plus any interim capital calls and less any distributions made to date since the last valuation received from such source by JPMCB.

Generally, distributions of securities in kind are valued at the fair market value of the securities on the date of the distribution

* See: Important Information About Private Investment Valuations

Important Information About Private Investment Valuations

Direct equity investments and limited partnership and limited liability company units are generally illiquid securities, and prices are not guaranteed for accuracy or as realizable values.

Direct equity investments are valued at cost, unless there is an active secondary trading market in the securities, in which case, direct equity investments are valued using market prices as of the close of the last business day for

this statement period. Limited partnership and limited liability company units are valued at cost only if "valued at cost" is stated within the security description. Otherwise, all such units are valued according to the general partner's or manager's

stated methodology. These methodologies generally include an appraisal of the underlying assets at the lower of cost or a written-down amount, at a value at which third party financing has occurred, at a market price if an active secondary market

develops, or at a value endorsed by an independent party. Please refer to the limited partnership or limited liability company documentation for each security for the specific valuation methodology used by the general partner or manager for that security.

JPMCB expressly disclaims any responsibility for (1) the accuracy of the information and the methodology used by the issuer, general partner or manager used in deriving the valuations, (2) any errors or omissions in compiling or disseminating the

valuations, and (3) any use to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use.

This statement does not provide tax reporting on the limited partnership and limited liability units. Please continue to rely upon the general partner or general

1 manager of the entity for this information.

USD

3,000,000.00

1,109,854.04

0.00

900,297.00

Currency

Net of Origination Fee

Capital Called

Since Inception USD

Cash/Security

Distributions

Since Inception USD

Estimated

Value USD

01

JPMorgan Chase Bank

2002

Account Number: ■■■■■■■■■■

FINANCIAL TRUST COMPANY, INC.

345 Park Avenue, New York, NY 10154-1002

Asset Account Portfolio

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Important Information about Pricing and Valuations

Prices, some of which are provided by pricing services or other sources which we deem reliable, are not guaranteed for accuracy or as realizable values.

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 FINANCIAL TRUST COMPANY, INC.
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 Trade Activity
 Realized Gain/Loss Summary
 Short Term Gain/Loss
 Long Term Gain/Loss
 Note: indicates Short Term Realized Gain/Loss
 indicates Long Term Realized Gain/Loss
 S
 L
 Capital gains and losses on sales with missing or incomplete tax cost are identi-
 fied with N/A.
 Trade Activity by Type
 Settlement
 Date
 Trade
 Date
 Settled
 Dec 31 Jan 2 Purchase
 Jan 3 Jan 8 Write Option
 J P MORGAN PRIME MONEY MARKET FUND
 INSTITUTIONAL SHARES CLASS
 (FUND 829)
 BEAR STEARNS
 OTC EUROPEAN CALL OPTION
 JAN 18 2002 @ 55 MGT NEW YORK
 REF # 8067178
 Jan 18 Jan 24 Buy-Back Opt BEAR STERNS
 OTC EUROPEAN CALL OPTION
 JAN 18 2002 @ 55 MGT NEW YORK
 REF # 2129445
 USD
 4,530
 - 18,120.00
 19,116.60
 996.60 S
 USD
 USD
 4,075.02
 - 220,000
 1.00
 - 4,075.02
 979,000.00
 Type
 Amount USD
 109,807.70
 0.00
 Realized
 Description
 Currency
 Quantity
 Price/Unit Market Cost/Proceeds
 Tax Cost
 Gain/Loss USD

01
 Trade
 Date
 JPMorgan Chase Bank
 2002
 Account Number: ■■■■■■■■■■
 FINANCIAL TRUST COMPANY, INC.
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 Asset Account Portfolio
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 Trade Activity by Type
 Settlement
 Date
 Type
 Settled continued
 Jan 18 Jan 24 Buy-Back Opt
 BEAR STEARNS COMPANY
 OTC EUROPEAN CALL OPTION
 JAN 18 2002 @ 55.00 MGT NEW YORK
 REF # 8062185
 Jan 18 Jan 24 Buy-Back Opt BEAR STEARNS
 OTC EUROPEAN CALL OPTION
 JAN 18 2002 @ 55 MGT NEW YORK
 REF # 8067178
 Trade
 Date
 Settlement
 Date
 Counter
 Currency
 Settled Foreign Exchange Contracts
 TRADE RELATED
 EURO CURRENCY - U S DOLLAR
 Jan 17 02 Jan 22 02
 EUR
 3,962.99 USD
 - 3,508.04
 1.129688
 1.129688
 - 3,508.04
 3,508.04
 Amount Currency
 Counter
 Amount
 Contract Rate
 Revaluation
 Rate
 Contracted/
 Base Amount USD
 Revalued
 Amount USD
 Realized
 Gain/Loss USD
 USD
 75,470
 - 301,880.00
 311,691.10
 9,811.10 S
 continued
 Realized
 Description
 Currency

Quantity	Price/Unit	Market	Cost/Proceeds
			Tax Cost
			Gain/Loss USD
			USD
			220,000
			- 880,000.00
			979,000.00
			99,000.00 S

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Asset Account Portfolio
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Account Transactions by Currency
Euro Currency Activity Summary
Amount this
Period
Beginning Balance
Credits
Debits
Foreign Exchange
Miscellaneous Disbursements
Ending Balance
Euro Currency Activity by Date
Settlement
Date
Type
Jan 22 Misc. Disbursement
Jan 22 Spot FX
- 3,508.04
Quantity Description
REPRESENTS NESTOR CAPITAL CALL
EURO PRINCIPAL CURRENCY
SPOT CURRENCY TRANSACTION - BUY
BUY EUR SELL USD
SPOT RATE : 0.885200000
TRADE 1/17/02 VALUE 1/22/02
EURO PRINCIPAL CURRENCY
U S DOLLAR
.00
3,962.99
- 3,962.99
.00
3,962.99
- 3,962.99
Amount
to Date
Realized
Amount
Gain/Loss USD
- 3,962.99
3,962.99
- 3,508.04
3,508.04
Amount USD

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FINANCIAL TRUST COMPANY, INC.
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Asset Account Portfolio
January 01, 2002 - January 31, 2002
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Account Transactions by Currency
U S Dollar Activity Summary
Amount this
Period USD
Beginning Balance
Credits
Dividends
Sweep Account Sales
Sales, Maturities, Redemptions
Miscellaneous Receipts
Debits
Sweep Account Purchases
Purchases of Securities
Miscellaneous Disbursements
Foreign Exchange
Ending Balance
- 3,370,912.79
- 1,204,075.02
- 2,608,422.23
- 3,508.04
.00
*Year to date information is calculated on a calendar year basis.
- 3,370,912.79
- 1,204,075.02
- 2,608,422.23
- 3,508.04
9,863.37
1,557,508.04
979,000.00
4,640,546.67
9,863.37
1,557,508.04
979,000.00
4,640,546.67
.00
Amount Year
to Date USD*
U S Dollar Activity by Date
Type
Settlement
Date
Jan 2
Jan 2
Dividend
Dividend
Quantity Description
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
J P MORGAN PRIME MONEY MARKET FUND
INSTITUTIONAL SHARES CLASS
(FUND 829)
Amount USD
5,788.35

4,075.02

01
Settlement
Date
Jan 2
JPMorgan Chase Bank
2002
Account Number: ■■■■■■■■■■
FINANCIAL TRUST COMPANY, INC.
345 Park Avenue, New York, NY 10154-1002
Asset Account Portfolio
January 01, 2002 - January 31, 2002
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U S Dollar Activity by Date
Type
continued
Quantity Description
Purchase
4,075.02
J P MORGAN PRIME MONEY MARKET FUND
INSTITUTIONAL SHARES CLASS
(FUND 829)
INCOME DIVIDEND
REINVESTED @ \$1.00
J.P.MORGAN SECURITIES INC AS AGENT
TRADE DATE 12/31/01
Jan 2
Jan 7
Purchase
Free Delivery
5,788.35
- 1
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
ATT CORP TOTAL RETURN SWAP
QUARTERLY LIBOR RESET
12/17/02 MGT NY
UNWIND OF SWAP
MORGAN GUARANTY TRUST CO N Y
TRADE DATE 01/02/02
Jan 7
Jan 7
Jan 8
Misc. Receipt
Purchase
Write Option
FUNDS FROM UNWIND OF AT&T SWAP
881,848
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
- 220,000 BEAR STEARNS
OTC EUROPEAN CALL OPTION
JAN 18 2002 @ 55 MGT NEW YORK
REF # 8067178
WRITTEN OTC CALL
TRADE DATE 01/03/02
Jan 8
Purchase
979,000
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST

- 979,000.00
881,848.00
- 881,848.00
979,000.00
- 5,788.35
Amount USD
- 4,075.02

01
Settlement
Date
Jan 9
JPMorgan Chase Bank
2002
Account Number: ■■■■■■■■■■
FINANCIAL TRUST COMPANY, INC.
345 Park Avenue, New York, NY 10154-1002
Asset Account Portfolio
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U S Dollar Activity by Date
Type
continued
Quantity Description
Misc. Disbursement
Misc. Receipt
Misc. Receipt
Misc. Receipt
Misc. Receipt
Misc. Receipt
Misc. Receipt
Purchase
Misc. Disbursement
461,577.77
BEAR STEARNS SETTLEMENT
FED FUNDS REC'D THRU FRB FROM
BANK OF NEW YORK
REF: INSTITUTIONAL INTERESTS
FED FUNDS REC'D THRU FRB FROM
BANK OF NEW YORK
REF: HEALTH SCIENCE INTERESTS II
FED FUNDS REC'D THRU FRB FROM
MELLON BANK NA
REF: HERITAGE INTERESTS
FED FUNDS REC'D THRU FRB FROM
MELLON BANK NA
REF; INTERNATIONAL CHARITABLE INTS
FED FUNDS REC'D THRU FRB FROM
MELLON BANK NA
REF; COMMUNITY INTEREST
FED FUNDS REC'D THRU FRB FROM
MELLON BANK NA
REF: INTERNATIONAL CHARITABLE
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
TRANSFERRED BY WIRE TO
CHASE MANHATTAN BANK, N.A.
FAO AP SHL INVESTORS, LLC
LETTER FROM CLIENT
- 461,577.77
- 1,000,000.00
120,000.00

425,000.00
152,000.00
150,000.00
90,000.00
Amount USD
- 108,422.23
633,000.00

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Settlement
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FINANCIAL TRUST COMPANY, INC.
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U S Dollar Activity by Date
Type
continued
Quantity Description
Jan 14 Misc. Receipt
Jan 14 Purchase
Jan 15 Misc. Receipt
Jan 16 Sale
Jan 17 Sale
Jan 17 Misc. Disbursement
- 54,000
- 1,500,000
54,000
ENTRY REVERSED ON 01/15/2002
BEAR STEARNS SETTLEMENT
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
TO REVERSE ENTRY OF 01/14/2002
BEAR STEARNS SETTLEMENT
AS OF 01/14/02
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
TRANSFERRED BY WIRE TO
PALM BEACH NATL BK & TR CO
FAO JEFFREY E. EPSTEIN
LETTER FROM CLIENT
Jan 22 Spot FX
3,962.99
SPOT CURRENCY TRANSACTION - BUY
BUY EUR SELL USD
SPOT RATE : 0.885200000
TRADE 1/17/02 VALUE 1/22/02
EURO PRINCIPAL CURRENCY
U S DOLLAR
Jan 22 Sale
- 3,508.04
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
Amount USD
54,000.00
- 54,000.00
- 54,000.00
54,000.00
1,500,000.00
- 1,500,000.00
- 3,508.04

3,508.04

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Settlement
Date
JPMorgan Chase Bank
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Account Number: ■■■■■■■■■■
FINANCIAL TRUST COMPANY, INC.
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U S Dollar Activity by Date
Type
continued
Quantity Description
Jan 24 Free Delivery
- 1
BEAR STEARNS CORP TOTAL RETURN SWAP
QUARTERLY LIBOR RESET
10/4/03 MGT NY
UNWIND OF TRADE
MORGAN GUARANTY TRUST CO N Y
TRADE DATE 01/18/02
Jan 24 Misc. Receipt
Jan 24 Buy-Back Opt
FUNDS FROM UNWIND OF BEAR STEARNS
SWAP
4,530 BEAR STERNS
OTC EUROPEAN CALL OPTION
JAN 18 2002 @ 55 MGT NEW YORK
REF # 2129445
BUY BACK OTC CALL
TRADE DATE 01/18/02
Jan 24 Buy-Back Opt
75,470
BEAR STEARNS COMPANY
OTC EUROPEAN CALL OPTION
JAN 18 2002 @ 55.00 MGT NEW YORK
REF # 8062185
BUY BACK OTC CALL
TRADE DATE 01/18/02
Jan 24 Buy-Back Opt
220,000 BEAR STEARNS
OTC EUROPEAN CALL OPTION
JAN 18 2002 @ 55 MGT NEW YORK
REF # 8067178
BUY BACK OTC CALL
TRADE DATE 01/18/02
Jan 24 Purchase
Jan 31 Misc. Receipt
943,698.67
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
BEAR STEARNS SETTLEMENT
- 943,698.67
45,000.00
- 880,000.00
- 301,880.00
2,143,698.67
- 18,120.00
Amount USD

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Settlement
Date
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U S Dollar Activity by Date
Type
continued
Quantity Description
Jan 31 Purchase
45,000
JP MORGAN PRIME MONEY MARKET PREMIER
CLASS SWEEP FUND (350)
SWEEP DEADLINE IS 4:30 PM EST
Amount USD
- 45,000.00

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JPMorgan Private Bank is the marketing name for the private banking business conducted by J.P.Morgan Chase & Co. through its subsidiaries worldwide, including JPMorgan Chase Bank, J.P. Morgan Trust Company, N.A. and J.P. Morgan Securities Inc.

In Case of Errors or Questions About Your Electronic Transfers.

Contact your client service specialist or write us at 500 Stanton Christiana Road, 1/OPS, Newark, DE 19713-2107 as soon as you can, if you think your statement is wrong or if you need more information about a transfer on the statement.

We must hear from you no later than 60 days after we sent you the FIRST statement on which the error or problem appeared. (1) Tell us your name and account number. (2) Describe the error or the transfer you are unsure about, and explain as clearly as you can why you believe it is in error or why you need more information. (3) tell us the dollar amount of the suspected error. If you contact us orally, you must send us your complaint or question in writing within 10 business days in order to preserve your rights. We will investigate your complaint and will correct any error promptly. If we take more than 10 business days to do this (20 days for purchases using your debit card or for international transactions), we will credit your account for the amount you think is in error, so that you will have the use of money during the time it takes us to complete our investigation.

In case of errors or questions about your statement, including your line of credit.

If you think that your statement is incorrect or if you need more information about a transaction on your statement including a line of credit transaction, you must write to us on a separate sheet describing the error and send it to: JPMorgan, Private Bank, 500 Stanton Christiana Road, 1/OPS3, Newark, DE 19713-2107. We must hear from you no later than 60 days after the statement on which the error or problem appeared is sent. You can contact your client service specialist but doing so will not preserve your rights.

In your letter, please provide the following information: (1) your name and account number; (2) the dollar amount of the suspected error; and (3) a description of the error and explanation, if you can, why you believe there is an error. If you need

more information, you must describe the item you are unsure about.

The JPMorgan Funds or The JPMorgan Institutional Funds or The American Century Funds

J.P.Morgan Funds Distributor, Inc. is the distributor of the J.P.Morgan Funds and American Century Investment Services Inc. is the distributor of the American Century Funds. JPMorgan Investment Management Inc. and American Century Investment Management serve as

investment advisors to their respective fund families. Shares of the funds are not bank deposits and are not guaranteed by any bank, government entity, or the FDIC. Return and share price will fluctuate and redemption value may be more or less than original cost. While the money market funds seek to maintain a stable net asset value of \$1.00 per share, there is no assurance that they will continue to do so. The estimated annual income and dividend yield figures for mutual funds represent the funds' most recent income dividend annualized.

If you have chosen one of the sweep mutual funds, you are notified that positions in the Prime Money Market Sweep Fund represent holdings in the JPMorgan Prime Money Market Fund; positions in the Federal Money Market Sweep Fund represent holdings in the JPMorgan Federal Money Market Fund; and positions in the Tax Exempt Money Market Sweep Fund represent holdings in the JPMorgan Tax Exe

mpt Money Market Fund.