

09

2003

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

 JPMorgan Private Bank

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
September 01, 2003 - September 30, 2003

Page 9 of 72

## Options

Description Cusip	Counter Amount Currency	Counter Amount Currency	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
<b>Foreign Exchange</b>							
HKD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.833 XHKDPA-AH-Z	HKD 156,660,000 USD	20,000,000.00 USD		312,280.00	312,280.00	70,338.77	- 241,941.23
CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2 XCHFCA-CQ-Z	CHF 12,000,000 USD	10,000,000.00 USD		107,300.00	107,300.00	15,129.84	- 92,170.16
CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2 XCHFCA-CR-Z	CHF 12,000,000 USD	10,000,000.00 USD		106,200.00	106,200.00	15,129.84	- 91,070.16
CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 15, 2004 @ 1.15 XCHFCA-CX-Z	CHF 80,500,000 USD	70,000,000.00 USD		543,848.00	543,848.00	189,383.50	- 354,464.50
CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 16, 2004 @ 1.175 XCHFCA-DC-Z	CHF 58,750,000 USD	50,000,000.00 USD		420,690.00	420,690.00	146,954.31	- 273,735.69
EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 16, 2003 @ 1. XEURPA-ID-Z	EUR 50,000,000 USD	50,000,000.00 USD		300,000.00	300,000.00	0.00	- 300,000.00

Confidential Treatment Requested by JPMorgan  
Chase  
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