

09

2003

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



Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Description Cusip		Amount	Counter Currency		Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
Foreign Exchange continued										
EUR CALL CHF PUT FX EUROPEAN STYLE OPTION OCT 20, 2003 @ 1.495 XEURCA-QM-Z	EUR	- 10,000,000	CHF	- 14,950,000.00	USD	- 55,011.50	- 55,011.50	- 266,352.10	- 211,340.60	
NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 03, 2004 @ 6.85 KNOCK IN FX OPTION TRIGGERED @ 7.00 KNOCK OUT @ 6.65 XNOKPA-EE-Z	NOK	- 34,250,000	USD	- 5,000,000.00	USD	- 100,045.00	- 100,045.00	- 230,433.66	- 130,388.66	
EUR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 1.16 XEURCA-RU-Z	EUR	0	USD	0.00	USD	0.00		0.00		
GBP PUT USD CALL FX EUROPEAN STYLE OPTION NOV 06, 2003 @ 1.625 KNOCK IN TRIGGERED @ 1.6150 XGBPPA-FS-Z	GBP	- 4,000,000	USD	- 6,500,000.00	USD	- 123,500.00	- 123,500.00	- 32,049.24	91,450.76	
EUR PUT USD CALL FX EUROPEAN STYLE OPTION NOV 14, 2003 @ 1.08 XEURPA-KE-Z	EUR	- 19,000,000	USD	- 20,520,000.00	USD	- 188,784.00	- 188,784.00	- 13,266.75	175,517.25	
EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 02, 2003 @ 1.09 XEURPA-KX-Z	EUR	0	USD	0.00	USD	0.00		0.00		
NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ .59 XNZDCA-BJ-Z	NZD	- 5,000,000	USD	- 2,950,000.00	USD	- 38,940.00	- 38,940.00	- 59,888.10	- 20,948.10	

Confidential Treatment Requested by JPMorgan
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