

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

Page 17 of 72

Trade Activity

Realized Gain/Loss Summary

	<i>Amount USD</i>
Short Term Gain/Loss	228,064.35
Long Term Gain/Loss	0.00
Foreign Exchange Gains/Losses	- 117,142.00

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.

<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>
Settled									
Sep 3	Sep 5	Write Option	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 02, 2003 @ 7.25	USD	- 43,500,000	1.23	73,560.00		
Sep 4	Sep 8	Write Option	NZD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .58 KNOCK IN @ .5925	USD	- 17,241,379.31	1.47	147,000.00		
Sep 4	Sep 8	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 03, 2003 @ .58	USD	10,000,000		- 187,340.00	168,200.00	- 19,140.00 S
Sep 4	Sep 8	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .575 KNOCK IN TRIGGERED @ .5650	USD	17,391,304.34		- 451,000.00	335,000.00	- 116,000.00 S

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031034

SDNY_GM_00300232

EFTA01506048