

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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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Sep 18	Sep 22	Buy-Back Opt	JPY PUT USD CALL FX EUROPEAN STYLE OPTION FEB 17, 2004 @ 116 KNOCK OUT @ 113	USD	638,000,000		- 65,450.00	72,864.00	7,414.00 S
Sep 18	Sep 22	Buy-Back Opt	ZAR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2004 @ 7.5 KNOCK OUT @ 7.03	USD	12,750,000		- 57,290.00	66,130.00	8,840.00 S
Sep 19	Sep 23	Buy-Back Opt	AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .655 KNOCK IN TRIGGERED @ .6650	USD	5,000,000		- 108,075.00	54,692.57	- 53,382.43 S
Sep 19	Sep 24	Purchase Opt	JPY CALL USD PUT FX EUROPEAN STYLE OPTION OCT 22, 2003 @ 111.	USD	2,220,000,000	0.70	- 140,000.00		
Sep 19	Sep 24	Purchase Opt	JPY CALL USD PUT FX EUROPEAN STYLE OPTION OCT 22, 2003 @ 110.	USD	3,300,000,000	0.54	- 162,000.00		
Sep 19	Sep 24	Purchase Opt	JPY PUT USD CALL FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 115.	USD	2,300,000,000	0.52	- 104,000.00		
Sep 19	Sep 23	Buy-Back Opt	NOK CALL USD PUT FX EUROPEAN STYLE OPTION NOV 28, 2003 @ 7.5	USD	52,500,000		- 349,200.00	84,700.00	- 264,500.00 S
Sep 19	Sep 23	Write Option	NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 19, 2004 @ 7.35 KNOCK IN @ 7.50 KNOCK OUT @ 7.0050	USD	- 73,500,000	1.34	134,000.00		
Sep 19	Sep 23	Buy-Back Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ .59	USD	15,000,000		- 168,150.00	116,820.00	- 51,330.00 S

Confidential Treatment Requested by JPMorgan
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