

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 22 of 72

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Sep 19	Sep 23	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION JUN 21, 2004 @ .58 KNOCK IN @ .58 KNOCK OUT @ .6020	USD	- 15,000,000	1.80	156,600.00		
Sep 22	Sep 25	Sell Option	JPY CALL USD PUT FX EUROPEAN STYLE OPTION OCT 22, 2003 @ 111.	USD	-1,110,000,000		120,000.00	- 70,000.00	50,000.00 S
Sep 22	Sep 25	Sell Option	JPY CALL USD PUT FX EUROPEAN STYLE OPTION OCT 22, 2003 @ 110.	USD	-1,100,000,000		91,000.00	- 54,000.00	37,000.00 S
Sep 23	Sep 25	Sell Option	JPY CALL USD PUT FX EUROPEAN STYLE OPTION OCT 22, 2003 @ 111.	USD	- 555,000,000		61,000.00	- 35,000.00	26,000.00 S
Sep 23	Sep 25	Sell Option	JPY CALL USD PUT FX EUROPEAN STYLE OPTION OCT 22, 2003 @ 110.	USD	-2,200,000,000		160,000.00	- 108,000.00	52,000.00 S
Sep 23	Sep 26	Write Option	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 22, 2003 @ 7.2	USD	- 50,400,000	1.19	83,300.00		
Sep 24	Sep 26	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 11, 2004 @ 1.115 KNOCK OUT @ 1.1785	USD	25,000,000		- 454,363.00	674,575.00	220,212.00 S
Sep 24	Sep 26	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 11, 2004 @ 1.13 KNOCK IN @ 1.12 KNOCK OUT @ 1.1685	USD	- 25,000,000	1.33	375,725.00		
Sep 24	Sep 26	Write Option	JPY CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 111.25	USD	-1,112,500,000	0.65	65,000.00		

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031039

SDNY_GM_00300237
EFTA01506053