

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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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Sep 5	Write Option	- 43,500,000	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 02, 2003 @ 7.25 WRITTEN FX OPTION CALL 43,500,000.00 ZAR PUT 6,000,000.00 USD TRADE DATE 09/03/03	73,560.00
Sep 5	Purchase	96,939.46	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 96,939.46
Sep 8	Buy-Back Opt	17,391,304.34	NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .575 KNOCK IN TRIGGERED @ .5650 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 09/04/03	- 451,000.00
Sep 8	Write Option	- 17,777,777.77	NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .5625 KNOCK IN @ .54 WRITTEN FX OPTION PUT 17,777,777.77 NZD CALL 10,000,000.00 USD TRADE DATE 09/04/03	303,000.00
Sep 8	Buy-Back Opt	10,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 03, 2003 @ .58 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 09/04/03	- 187,340.00

Confidential Treatment Requested by JPMorgan
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