

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 26	Write Option	- 46,860,000	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 24, 2003 @ 7.1 WRITTEN FX OPTION CALL 46,860,000.00 ZAR PUT 6,600,000.00 USD TRADE DATE 09/24/03	79,200.00
Sep 26	Purchase	176,862	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 176,862.00
Sep 29	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.573800000 TRADE 8/26/03 VALUE 9/29/03	5,738,000.00
Sep 29	Fwd FX Ctrct	- 26,050,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL CHF CONTRACT RATE : 1.419500000 TRADE 9/03/03 VALUE 9/29/03	18,351,532.23
Sep 29	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.563300000 TRADE 9/03/03 VALUE 9/29/03	5,633,000.00
Sep 29	Fwd FX Ctrct	13,025,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.376600000 TRADE 9/09/03 VALUE 9/29/03	- 9,461,717.27
Sep 29	Fwd FX Ctrct	13,025,000	SETTLE FORWARD CURRENCY CONTRACT BUY CHF SELL USD CONTRACT RATE : 1.381400000 TRADE 9/09/03 VALUE 9/29/03	- 9,428,840.31

Confidential Treatment Requested by JPMorgan
Chase
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