

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 Activity

Realized Gain/Loss Summary

	Amount USD
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.

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
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
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