

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 4	Sep 8	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .5625 KNOCK IN @ .54	USD	- 17,777,777.77	3.03	303,000.00		
Sep 5	Sep 9	Write Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 06, 2003 @ 1.115 KNOCK IN @ 1.13	USD	- 17,500,000	1.01	197,076.00		
Sep 5	Sep 9	Write Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION DEC 05, 2003 @ 1.11 KNOCK IN @ 1.1250	USD	- 20,000,000	1.52	337,440.00		
Sep 5	Sep 9	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION NOV 14, 2003 @ 1.08	USD	20,000,000		- 231,120.00	198,720.00	- 32,400.00 S
Sep 5	Sep 9	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION SEP 15, 2003 @ 1.1	USD	17,500,000		- 115,500.00	107,800.00	- 7,700.00 S
Sep 5	Sep 9	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION SEP 15, 2003 @ 1.1	USD	17,500,000		- 179,025.00	107,800.00	- 71,225.00 S
Sep 5	Sep 9	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 02, 2003 @ 1.09	USD	25,000,000		- 239,800.00	149,875.00	- 89,925.00 S
Sep 5	Sep 9	Buy-Back Opt	NOK PUT USD CALL FX EUROPEAN STYLE OPTION FEB 27, 2004 @ 7.7 KNOCK IN @ 7.85 KNOCK OUT @ 7.20	USD	170,250,203.20		- 380,299.00	577,082.00	196,783.00 S

Confidential Treatment Requested by JPMorgan
Chase
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