

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 9	Sep 11	Buy-Back Opt	AUD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .655 KNOCK IN @ .6650	USD	30,000,000		- 440,160.00	328,155.43	- 112,004.57 S
Sep 9	Sep 11	Write Option	AUD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .6475 KNOCK IN @ .6375	USD	- 30,000,000	2.80	543,900.00		
Sep 9	Sep 11	Buy-Back Opt	GBP CALL USD PUT FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.58	USD	6,000,000		- 177,276.00	132,720.00	- 44,556.00 S
Sep 9	Sep 11	Buy-Back Opt	GBP CALL USD PUT FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.57	USD	6,000,000		- 209,124.00	160,140.00	- 48,984.00 S
Sep 9	Sep 11	Write Option	GBP PUT USD CALL FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.58	USD	- 12,000,000	1.61	305,256.00		
Sep 9	Sep 11	Buy-Back Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .585 KNOCK IN @ .5950	USD	17,094,017.09		- 219,000.00	179,000.00	- 40,000.00 S
Sep 9	Sep 11	Buy-Back Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .58 KNOCK IN @ .5925	USD	17,241,379.31		- 254,000.00	147,000.00	- 107,000.00 S
Sep 9	Sep 11	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 03, 2003 @ .58	USD	862,068.97		- 9,225.00	14,500.00	5,275.00 S
Sep 9	Sep 11	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION FEB 25, 2004 @ .58 KNOCK IN @ .57	USD	- 34,482,758.62	3.35	670,000.00		

Confidential Treatment Requested by JPMorgan
Chase
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