

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

Page 20 of 72

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Sep 11	Sep 15	Buy-Back Opt	EUR CALL USD PUT FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.095	USD	5,000,000		- 180,675.00	93,622.50	- 87,052.50 S
Sep 11	Sep 15	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 11, 2004 @ 1.115 KNOCK OUT @ 1.1785	USD	- 5,500,000	2.81	172,323.00		
Sep 12	Sep 16	Buy-Back Opt	EUR CALL USD PUT FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.095	USD	5,000,000		- 220,095.00	93,622.50	- 126,472.50 S
Sep 12	Sep 16	Buy-Back Opt	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 06, 2003 @ 1.115 KNOCK IN TRIGGERED @ 1.13	USD	17,500,000		- 470,251.00	197,076.00	- 273,175.00 S
Sep 12	Sep 16	Buy-Back Opt	EUR CALL USD PUT FX EUROPEAN STYLE OPTION DEC 05, 2003 @ 1.11 KNOCK IN TRIGGERED @ 1.1250	USD	20,000,000		- 670,440.00	337,440.00	- 333,000.00 S
Sep 12	Sep 16	Sell Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 31, 2003 @ 1.05	USD	- 75,000,000		39,375.00	- 236,250.00	- 196,875.00 S
Sep 12	Sep 16	Sell Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 02, 2003 @ 1.11	USD	- 23,000,000		86,802.00	- 306,360.00	- 219,558.00 S
Sep 12	Sep 16	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 11, 2004 @ 1.115 KNOCK OUT @ 1.1785	USD	- 40,000,000	2.42	1,079,320.00		
Sep 16	Sep 18	Buy-Back Opt	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 02, 2003 @ 7.25	USD	43,500,000		- 27,000.00	73,560.00	46,560.00 S

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031109

SDNY_GM_00300307
EFTA01506123