

09

2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002

 JPMorgan Private Bank

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2003 - September 30, 2003

Page 23 of 72

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Sep 24	Sep 26	Write Option	JPY CALL USD PUT FX EUROPEAN STYLE OPTION SEP 25, 2003 @ 111.65	USD	-1,116,500,000	0.28	28,000.00		
Sep 24	Sep 24	Expired Opt	NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 19, 2004 @ 7.35 KNOCK IN @ 7.50 KNOCK OUT @ 7.0050 Issued in USD	NOK	73,500,000		0.00	134,000.00	134,000.00 S
Sep 24	Sep 26	Write Option	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 24, 2003 @ 7.1	USD	-46,860,000	1.20	79,200.00		
Sep 25	Sep 29	Assign FX Opt	JPY CALL USD PUT FX EUROPEAN STYLE OPTION SEP 25, 2003 @ 111.65	USD	1,116,500,000		0.00	28,000.00	28,000.00 S
Sep 25	Sep 29	FX Opt Asgn'D	SPOT CURRENCY TRANSACTION SETTLEMENT OF ASSIGNED FX OPTION SELL JPY BUY USD	USD	-1,116,500,000	111.65	10,000,000.00	-9,991,051.45	8,948.55 S
Sep 25	Sep 29	Sale	6 MONTH FX BULLISH AUD DEPOSIT 100% PRINCIPAL PROTECTION IN AUD JP MORGAN CHASE LONDON MATURITY DATE 12/8/2003	AUD	-20,000,000	100.00	19,804,823.46	-20,000,000.00	538,907.67 S
Sep 26	Sep 30	Sell Option	JPY CALL USD PUT FX EUROPEAN STYLE OPTION OCT 22, 2003 @ 111.	USD	-555,000,000		43,000.00	-35,000.00	8,000.00 S
Sep 26	Sep 30	Buy-Back Opt	JPY CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 111.25	USD	1,112,500,000		-31,000.00	65,000.00	34,000.00 S
Sep 29	Sep 29	Expired Opt	JPY PUT USD CALL FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 115.	USD	-2,300,000,000		0.00	-104,000.00	-104,000.00 S

Confidential Treatment Requested by JPMorgan
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