

09

2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
September 01, 2004 - September 30, 2004

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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 8	Sep 10	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION MAR 08, 2005 @ .64 KNOCK IN @ 0.625 KNOCK OUT @ 0.6725	USD	- 13,000,000	3.55	295,360.00		
Sep 9	Sep 13	Buy-Back Opt	JPY PUT USD CALL FX EUROPEAN STYLE OPTION NOV 04, 2004 @ 111. KNOCK IN TRIGGERED @ 112.5 KNOCK OUT @ 106.25	USD	1,110,000,000		- 85,000.00	138,000.00	53,000.00 S
Sep 10	Sep 14	Write Option	ZAR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 14, 2004 @ 6.45	USD	- 83,850,000	0.90	117,000.00		
Sep 14	Sep 16	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625	USD	1,986,500		- 65,649.85	61,192.17	- 4,457.68 S
Sep 14	Sep 16	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625	USD	3,013,500		- 99,590.15	85,040.97	- 14,549.18 S
Sep 15	Sep 17	Write Option	MXN PUT USD CALL FX EUROPEAN STYLE OPTION MAR 17, 2005 @ 11.55 KNOCK IN @ 11.62 BARRIER EXP 9/23/2004	USD	- 115,500,000	1.80	180,000.00		
Sep 22	Sep 24	Write Option	WTI SHORT CALL OPTION USD PUT OPTION STRIKE 50 EXPIRING 12/15/2004	USD	- 250		525,000.00		
Sep 22	Sep 24	Purchase Opt	WTI LONG PUT OPTION USD CALL OPTION STRIKE 44 EXPIRING 12/15/2004	USD	250		- 545,000.00		

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