

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

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**U S Dollar Activity by Date**

continued

| Settlement Date | Type         | Quantity        | Description  | Amount USD   |
|-----------------|--------------|-----------------|--|--------------|
| Sep 8           | Write Option | - 17,241,379.31 | NZD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>FEB 25, 2004 @ .58<br>KNOCK IN @ .5925<br>WRITTEN FX OPTION<br>CALL 17,241,379.31 NZD<br>PUT 10,000,000.00 USD<br>TRADE DATE 09/04/03  | 147,000.00   |
| Sep 8           | Sale         | - 188,340       | JP MORGAN INSTITUTIONAL PRIME MONEY<br>INSTITUTIONAL CLASS SWEEP FUND (829)<br>(SWEEP DEADLINE IS 4:30 PM EST)   | 188,340.00   |
| Sep 9           | Buy-Back Opt | 25,000,000      | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 02, 2003 @ 1.09<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 09/05/03  | - 239,800.00 |
| Sep 9           | Buy-Back Opt | 17,500,000      | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>SEP 15, 2003 @ 1.1<br>REPURCHASE OF WRITTEN FX OPTION<br>TRADE DATE 09/05/03   | - 115,500.00 |
| Sep 9           | Write Option | - 17,500,000    | EUR CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>NOV 06, 2003 @ 1.115<br>KNOCK IN @ 1.13<br>WRITTEN FX OPTION<br>CALL 17,500,000.00 EUR<br>PUT 19,512,500.00 USD<br>TRADE DATE 09/05/03 | 197,076.00   |

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Chase  
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