

09

2003

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

 JPMorgan Private Bank

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 |
|--------------------------|-----------------|--------------|---|----------|-----------------|------------|----------------------|------------|------------------------|
| <b>Settled</b> continued |                 |              |   |          |                 |            |                      |            |                        |
| Sep 4                    | Sep 8           | Write Option | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>FEB 25, 2004 @ .5625<br>KNOCK IN @ .54                    | USD      | - 17,777,777.77 | 3.03       | 303,000.00           |            |                        |
| Sep 5                    | Sep 9           | Write Option | EUR CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>NOV 06, 2003 @ 1.115<br>KNOCK IN @ 1.13                   | USD      | - 17,500,000    | 1.01       | 197,076.00           |            |                        |
| Sep 5                    | Sep 9           | Write Option | EUR CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>DEC 05, 2003 @ 1.11<br>KNOCK IN @ 1.1250                  | USD      | - 20,000,000    | 1.52       | 337,440.00           |            |                        |
| Sep 5                    | Sep 9           | Buy-Back Opt | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>NOV 14, 2003 @ 1.08                                       | USD      | 20,000,000      |            | - 231,120.00         | 198,720.00 | - 32,400.00 S          |
| Sep 5                    | Sep 9           | Buy-Back Opt | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>SEP 15, 2003 @ 1.1  | USD      | 17,500,000      |            | - 115,500.00         | 107,800.00 | - 7,700.00 S           |
| Sep 5                    | Sep 9           | Buy-Back Opt | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>SEP 15, 2003 @ 1.1  | USD      | 17,500,000      |            | - 179,025.00         | 107,800.00 | - 71,225.00 S          |
| Sep 5                    | Sep 9           | Buy-Back Opt | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 02, 2003 @ 1.09                                       | USD      | 25,000,000      |            | - 239,800.00         | 149,875.00 | - 89,925.00 S          |
| Sep 5                    | Sep 9           | Buy-Back Opt | NOK PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>FEB 27, 2004 @ 7.7<br>KNOCK IN @ 7.85<br>KNOCK OUT @ 7.20 | USD      | 170,250,203.20  |            | - 380,299.00         | 577,082.00 | 196,783.00 S           |

Confidential Treatment Requested by JPMorgan  
Chase  
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