

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

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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 18                   | Sep 22          | Buy-Back Opt | JPY PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>FEB 17, 2004 @ 116<br>KNOCK OUT @ 113                        | USD      | 638,000,000   |            | - 65,450.00          | 72,864.00  | 7,414.00 S             |
| Sep 18                   | Sep 22          | Buy-Back Opt | ZAR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>FEB 10, 2004 @ 7.5<br>KNOCK OUT @ 7.03                       | USD      | 12,750,000    |            | - 57,290.00          | 66,130.00  | 8,840.00 S             |
| Sep 19                   | Sep 23          | Buy-Back Opt | AUD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>FEB 25, 2004 @ .655<br>KNOCK IN TRIGGERED @ .6650            | USD      | 5,000,000     |            | - 108,075.00         | 54,692.57  | - 53,382.43 S          |
| Sep 19                   | Sep 24          | Purchase Opt | JPY CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 22, 2003 @ 111.                                          | USD      | 2,220,000,000 | 0.70       | - 140,000.00         |            |                        |
| Sep 19                   | Sep 24          | Purchase Opt | JPY CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 22, 2003 @ 110.                                          | USD      | 3,300,000,000 | 0.54       | - 162,000.00         |            |                        |
| Sep 19                   | Sep 24          | Purchase Opt | JPY PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>SEP 26, 2003 @ 115.                                          | USD      | 2,300,000,000 | 0.52       | - 104,000.00         |            |                        |
| Sep 19                   | Sep 23          | Buy-Back Opt | NOK CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>NOV 28, 2003 @ 7.5                                           | USD      | 52,500,000    |            | - 349,200.00         | 84,700.00  | - 264,500.00 S         |
| Sep 19                   | Sep 23          | Write Option | NOK PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>MAR 19, 2004 @ 7.35<br>KNOCK IN @ 7.50<br>KNOCK OUT @ 7.0050 | USD      | - 73,500,000  | 1.34       | 134,000.00           |            |                        |
| Sep 19                   | Sep 23          | Buy-Back Opt | NZD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>DEC 11, 2003 @ .59                                           | USD      | 15,000,000    |            | - 168,150.00         | 116,820.00 | - 51,330.00 S          |

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