

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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| Trade Date               | Settlement Date | Type         | Description  | Currency | Quantity       | Price/Unit | Market Cost/Proceeds | Tax Cost     | Realized Gain/Loss USD |
|--------------------------|-----------------|--------------|--|----------|----------------|------------|----------------------|--------------|------------------------|
| <b>Settled</b> continued |                 |              |  |          |                |            |                      |              |                        |
| Sep 19                   | Sep 23          | Write Option | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>JUN 21, 2004 @ .58<br>KNOCK IN @ .58<br>KNOCK OUT @ .6020    | USD      | - 15,000,000   | 1.80       | 156,600.00           |              |                        |
| Sep 22                   | Sep 25          | Sell Option  | JPY CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 22, 2003 @ 111.  | USD      | -1,110,000,000 |            | 120,000.00           | - 70,000.00  | 50,000.00 S            |
| Sep 22                   | Sep 25          | Sell Option  | JPY CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 22, 2003 @ 110.  | USD      | -1,100,000,000 |            | 91,000.00            | - 54,000.00  | 37,000.00 S            |
| Sep 23                   | Sep 25          | Sell Option  | JPY CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 22, 2003 @ 111.  | USD      | - 555,000,000  |            | 61,000.00            | - 35,000.00  | 26,000.00 S            |
| Sep 23                   | Sep 25          | Sell Option  | JPY CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 22, 2003 @ 110.  | USD      | -2,200,000,000 |            | 160,000.00           | - 108,000.00 | 52,000.00 S            |
| Sep 23                   | Sep 26          | Write Option | ZAR CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 22, 2003 @ 7.2   | USD      | - 50,400,000   | 1.19       | 83,300.00            |              |                        |
| Sep 24                   | Sep 26          | Buy-Back Opt | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>JUN 11, 2004 @ 1.115<br>KNOCK OUT @ 1.1785                   | USD      | 25,000,000     |            | - 454,363.00         | 674,575.00   | 220,212.00 S           |
| Sep 24                   | Sep 26          | Write Option | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>JUN 11, 2004 @ 1.13<br>KNOCK IN @ 1.12<br>KNOCK OUT @ 1.1685 | USD      | - 25,000,000   | 1.33       | 375,725.00           |              |                        |
| Sep 24                   | Sep 26          | Write Option | JPY CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>OCT 01, 2003 @ 111.25  | USD      | -1,112,500,000 | 0.65       | 65,000.00            |              |                        |

Confidential Treatment Requested by JPMorgan  
Chase  
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