

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

Page 58 of 72

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Sep 16	Sell Option	- 23,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 02, 2003 @ 1.11 RESALE OF PURCHASED FX OPTION TRADE DATE 09/12/03	86,802.00
Sep 16	Buy-Back Opt	5,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION DEC 15, 2003 @ 1.095 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 09/12/03	- 220,095.00
Sep 16	Buy-Back Opt	17,500,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 06, 2003 @ 1.115 KNOCK IN TRIGGERED @ 1.13 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 09/12/03	- 470,251.00
Sep 16	Buy-Back Opt	20,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION DEC 05, 2003 @ 1.11 KNOCK IN TRIGGERED @ 1.1250 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 09/12/03	- 670,440.00
Sep 16	Write Option	- 40,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 11, 2004 @ 1.115 KNOCK OUT @ 1.1785 WRITTEN FX OPTION PUT 40,000,000.00 EUR CALL 44,600,000.00 USD TRADE DATE 09/12/03	1,079,320.00

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031147

SDNY_GM_00300345

EFTA01506161