

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 26	Buy-Back Opt	25,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 11, 2004 @ 1.115 KNOCK OUT @ 1.1785 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 09/24/03	- 454,363.00
Sep 26	Write Option	- 25,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 11, 2004 @ 1.13 KNOCK IN @ 1.12 KNOCK OUT @ 1.1685 WRITTEN FX OPTION PUT 25,000,000.00 EUR CALL 28,250,000.00 USD TRADE DATE 09/24/03	375,725.00
Sep 26	Write Option	-1,112,500,000	JPY CALL USD PUT FX EUROPEAN STYLE OPTION OCT 01, 2003 @ 111.25 WRITTEN FX OPTION CALL 1,112,500,000.00 JPY PUT 10,000,000.00 USD TRADE DATE 09/24/03	65,000.00
Sep 26	Write Option	-1,116,500,000	JPY CALL USD PUT FX EUROPEAN STYLE OPTION SEP 25, 2003 @ 111.65 WRITTEN FX OPTION CALL 1,116,500,000.00 JPY PUT 10,000,000.00 USD TRADE DATE 09/24/03	28,000.00

Confidential Treatment Requested by JPMorgan  
Chase  
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