

11 | 2003

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
November 01, 2003 - November 30, 2003

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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Nov 3	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY GBP SELL USD SPOT RATE : 1.698000000 TRADE 10/30/03 VALUE 11/03/03 POUND STERLING U S DOLLAR	- 16,980,000.00
Nov 3	Write Option	-2,200,000,000	HUF PUT USD CALL FX EUROPEAN STYLE OPTION JUL 30, 2004 @ 220. KNOCK IN @ 230 KNOCK OUT @ 216 WRITTEN FX OPTION PUT 2,200,000,000.00 HUF CALL 10,000,000.00 USD TRADE DATE 10/30/03	255,000.00
Nov 3	Purchase Opt	50,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.25 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03 PURCHASED FX OPTION CALL 50,000,000.00 EUR PUT 62,500,000.00 USD TRADE DATE 10/30/03	- 491,862.00
Nov 3	Purchase Opt	50,000,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.3 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03 PURCHASED FX OPTION CALL 50,000,000.00 EUR PUT 65,000,000.00 USD TRADE DATE 10/30/03	- 282,235.00

Confidential Treatment Requested by JPMorgan
Chase
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