

03

2004

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



Account Number [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
March 01, 2004 - March 31, 2004

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## Options

Description Cusip	Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
<b>Foreign Exchange</b>								
HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 211. KNOCK IN @ 220 XHUFPA-AI-Z	-1,002,250,000	USD	- 4,750,000.00	USD	- 277,875.00	- 277,875.00	- 189,575.59	88,299.41
HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 212. KNOCK IN @ 220 XHUFPA-AJ-Z	-1,696,000,000	USD	- 8,000,000.00	USD	- 424,000.00	- 424,000.00	- 305,263.04	118,736.96
GBP PUT USD CALL FX EUROPEAN STYLE OPTION APR 22, 2004 @ 1.84 KNOCK IN TRIGGERED @ 1.8250 XGBPPA-GV-Z	- 15,000,000	USD	- 27,600,000.00	USD	- 300,840.00	- 300,840.00	- 350,881.50	- 50,041.50
GBP CALL USD PUT FX EUROPEAN STYLE OPTION MAY 24, 2004 @ 1.85 KNOCK IN @ 1.87 XGBPCA-HX-Z	- 5,000,000	USD	- 9,250,000.00	USD	- 94,350.00	- 94,350.00	- 101,377.65	- 7,027.65
EUR CALL CHF PUT FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.565 XEURCA-VS-Z	- 10,000,000	CHF	- 15,650,000.00	USD	- 38,273.00	- 38,273.00	- 43,821.50	- 5,548.50

Confidential Treatment Requested by JPMorgan  
Chase  
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