

03

2004

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

 JPMorgan Private Bank

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Description Cusip	Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
Foreign Exchange continued									
GBP PUT USD CALL FX EUROPEAN STYLE OPTION APR 28, 2004 @ 1.79 KNOCK IN @ 1.77 XGBPPA-GW-Z	GBP	- 10,000,000	USD	- 17,900,000.00	USD	- 132,460.00	- 132,460.00	- 72,246.90	60,213.10
GBP CALL USD PUT FX EUROPEAN STYLE OPTION APR 28, 2004 @ 1.845 KNOCK IN @ 1.8650 XGBPCA-HZ-Z	GBP	- 10,000,000	USD	- 18,450,000.00	USD	- 110,700.00	- 110,700.00	- 171,023.70	- 60,323.70
EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ 1.2 KNOCK IN @ 1.1885 XEURPA-NX-Z	EUR	- 25,000,000	USD	- 30,000,000.00	USD	- 903,000.00	- 903,000.00	- 763,124.50	139,875.50
EUR CALL USD PUT FX EUROPEAN STYLE OPTION APR 28, 2004 @ 1.23 KNOCK IN @ 1.25 XEURCA-VV-Z	EUR	- 20,000,000	USD	- 24,600,000.00	USD	- 154,980.00	- 154,980.00	- 294,370.80	- 139,390.80
P NZD CALL USD PUT FX EUROPEAN STYLE OPTION MAR 30, 2004 @ .653 XNZDCA-CA-Z	NZD	0	USD	0.00	USD	0.00		0.00	
P GBP CALL USD PUT FX EUROPEAN STYLE OPTION MAY 24, 2004 @ 1.85 KNOCK IN @ 1.87 XGBPCA-IB-Z	GBP	- 5,000,000	USD	- 9,250,000.00	USD	- 103,600.00	- 103,600.00	0.00	103,600.00

Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00031725

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