

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	Counter Amount Currency	Counter Amount Currency	Premium Amount Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD		
Foreign Exchange continued									
P NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ .66 KNOCK IN TRIGGERED @ .6475 XNZDPA-CT-Z	NZD	0	USD	0.00	USD	0.00	0.00		
P AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ .76 KNOCK IN TRIGGERED @ .7475 XAUDPA-CY-Z	AUD	0	USD	0.00	USD	0.00	0.00		
EUR CALL USD PUT FX EUROPEAN STYLE OPTION JAN 31, 2005 @ 1.35 KNOCK OUT @ 1.1995 BARRIER EXP 4/29/04 XEURCA-UR-Z	EUR	20,000,000	USD	27,000,000.00	USD	291,600.00	291,600.00	161,700.20	- 129,899.80
P EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 04, 2004 @ 1.29 KNOCK IN @ 1.33 XEURCA-UZ-Z	EUR	0	USD	0.00	USD	0.00	0.00	0.00	
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625 XNZDPA-DC-Z	NZD	- 20,000,000	USD	- 13,600,000.00	USD	- 564,400.00	- 564,400.00	- 1,009,175.20	- 444,775.20
P NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625 XNZDPA-DB-Z	NZD	- 1,986,500	USD	- 1,350,820.00	USD	- 61,192.17	- 61,192.17	- 261,008.99	- 199,816.82

Confidential Treatment Requested by JPMorgan
Chase
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JPM-SDNY-00031727

SDNY_GM_00300925

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