

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

Page 24 of 88

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Mar 2	Mar 4	Buy-Back Opt	JPY PUT USD CALL FX EUROPEAN STYLE OPTION NOV 19, 2004 @ 108.5 KNOCK IN @ 110.75 KNOCK OUT @ 105.35	USD	987,350,000		- 208,390.00	92,820.00	- 115,570.00 S
Mar 5	Mar 9	Buy-Back Opt	EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 04, 2004 @ 1.29 KNOCK IN @ 1.33	USD	6,500,000		- 45,279.00	138,352.50	93,073.50 S
Mar 5	Mar 9	Write Option	JPY PUT USD CALL FX EUROPEAN STYLE OPTION SEP 07, 2004 @ 112. KNOCK IN @ 113 KNOCK OUT @ 106	USD	-1,120,000,000	1.50	150,000.00		
Mar 10	Mar 12	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625	USD	13,513,500		- 673,567.00	416,269.99	- 257,297.01 S
Mar 11	Mar 15	Write Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 20, 2004 @ 1.24 KNOCK IN @ 1.26	USD	- 5,625,000	1.93	134,618.00		
Mar 11	Mar 15	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 20, 2004 @ 1.23	USD	5,000,000		- 184,808.00	142,065.00	- 42,743.00 S
Mar 11	Mar 15	Purchase Opt	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 13, 2004 @ .66 KNOCK OUT @ .62 KNOCK OUT @ .68 BARRIER EXP 4/13/04	USD	20,000,000	0.98	- 129,360.00		

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00031735

SDNY_GM_00300933

EFTA01506746