

03 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
March 01, 2004 - March 31, 2004

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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Mar 16	Mar 18	Buy-Back Opt	AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .77 KNOCK IN @ TRIGGERED @ .755 KNOCK OUT @ .7965	USD	2,300,000		- 120,782.00	36,128.30	- 84,653.70 S
Mar 16	Mar 16	Expired Opt	CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 15, 2004 @ 1.15	USD	- 80,500,000		0.00	- 543,848.00	- 543,848.00 S
Mar 16	Mar 16	Expired Opt	CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 16, 2004 @ 1.175	USD	- 58,750,000		0.00	- 420,690.00	- 420,690.00 S
Mar 16	Mar 18	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 16, 2004 @ 1.22	USD	2,333,333		- 73,088.00	55,865.78	- 17,222.22 S
Mar 16	Mar 18	Buy-Back Opt	GBP PUT USD CALL FX EUROPEAN STYLE OPTION AUG 20, 2004 @ 1.875 KNOCK IN TRIGGERED @ 1.8375	USD	1,666,666		- 181,016.00	101,249.96	- 79,766.04 S
Mar 16	Mar 18	Buy-Back Opt	GBP PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ 1.865 KNOCK IN TRIGGERED @ 1.8285	USD	1,666,666		- 201,109.00	126,819.96	- 74,289.04 S
Mar 16	Mar 18	Write Option	HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 211. KNOCK IN @ 220	USD	-1,002,250,000	5.85	277,875.00		
Mar 16	Mar 18	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625	USD	5,000,000		- 294,100.00	141,100.00	- 153,000.00 S

Confidential Treatment Requested by JPMorgan
Chase
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