

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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| Trade Date               | Settlement Date | Type         | Description   | Currency | Quantity       | Price/Unit | Market Cost/Proceeds | Tax Cost   | Realized Gain/Loss USD |
|--------------------------|-----------------|--------------|---|----------|----------------|------------|----------------------|------------|------------------------|
| <b>Settled</b> continued |                 |              |   |          |                |            |                      |            |                        |
| Mar 17                   | Mar 19          | Write Option | HUF PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>SEP 16, 2004 @ 212.<br>KNOCK IN @ 220               | USD      | -1,696,000,000 | 5.30       | 424,000.00           |            |                        |
| Mar 18                   | Mar 22          | Buy-Back Opt | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>JUL 16, 2004 @ 1.22                                 | USD      | 15,000,000.60  |            | - 392,078.00         | 359,137.22 | - 32,940.78 S          |
| Mar 18                   | Mar 22          | Buy-Back Opt | EUR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>JUL 20, 2004 @ 1.23                                 | USD      | 5,000,000      |            | - 162,053.00         | 142,065.00 | - 19,988.00 S          |
| Mar 18                   | Mar 22          | Buy-Back Opt | GBP PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>AUG 20, 2004 @ 1.875<br>KNOCK IN TRIGGERED @ 1.8375 | USD      | 2,250,000      |            | - 210,938.00         | 136,687.50 | - 74,250.50 S          |
| Mar 18                   | Mar 22          | Buy-Back Opt | GBP PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>NOV 22, 2004 @ 1.865<br>KNOCK IN TRIGGERED @ 1.8285 | USD      | 3,400,000      |            | - 387,118.00         | 258,712.81 | - 128,405.19 S         |
| Mar 18                   | Mar 22          | Buy-Back Opt | NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>NOV 22, 2004 @ .68<br>KNOCK IN TRIGGERED @ .6625    | USD      | 5,000,000      |            | - 254,745.00         | 141,100.00 | - 113,645.00 S         |
| Mar 22                   | Mar 24          | Buy-Back Opt | GBP PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>AUG 20, 2004 @ 1.875<br>KNOCK IN TRIGGERED @ 1.8375 | USD      | 1,000,000      |            | - 81,563.00          | 60,750.00  | - 20,813.00 S          |
| Mar 23                   | Mar 25          | Buy-Back Opt | GBP CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>MAR 26, 2004 @ 1.805<br>KNOCK IN TRIGGERED @ 1.84   | USD      | 10,000,000     |            | - 433,200.00         | 97,470.00  | - 335,730.00 S         |

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