

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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Japanese Yen Activity by Date

continued

Settlement Date	Type	Quantity	Description	Realized Gain/Loss USD	Amount	Amount USD
Mar 9	Spot FX	- 5,000,000	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD SPOT RATE : 111.250000000 TRADE 3/05/04 VALUE 3/09/04 JAPANESE YEN U S DOLLAR		556,250,000.00	5,000,000.00
Mar 9	Spot FX	4,979,856.76	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL JPY SPOT RATE : 111.700000000 TRADE 3/05/04 VALUE 3/09/04 U S DOLLAR JAPANESE YEN		- 556,250,000.00	- 4,979,856.76
Mar 12	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY JPY SELL USD CONTRACT RATE : 110.020000000 TRADE 3/03/04 VALUE 3/12/04		1,100,200,000.00	9,904,127.46
Mar 12	Fwd FX Ctrct	4,903,289.06	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 112.190000000 TRADE 3/08/04 VALUE 3/12/04		- 550,100,000.00	- 4,952,063.73
Mar 12	Fwd FX Ctrct	4,904,163.32	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL JPY CONTRACT RATE : 112.170000000 TRADE 3/08/04 VALUE 3/12/04		- 550,100,000.00	- 4,952,063.73
Mar 25	Expired Opt	1,120,000,000	JPY PUT USD CALL FX EUROPEAN STYLE OPTION SEP 07, 2004 @ 112. KNOCK IN @ 113 KNOCK OUT @ 106 EXPIRATION OF WRITTEN FX OPTION OPTION KNOCKED OUT			

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