

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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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Mar 25	Write Option	- 15,000,000	GBP PUT USD CALL FX EUROPEAN STYLE OPTION APR 22, 2004 @ 1.84 KNOCK IN TRIGGERED @ 1.8250 WRITTEN FX OPTION PUT 15,000,000.00 GBP CALL 27,600,000.00 USD TRADE DATE 03/23/04	300,840.00
Mar 25	Sale	- 62,988	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	62,988.00
Mar 26	Write Option	- 5,000,000	GBP CALL USD PUT FX EUROPEAN STYLE OPTION MAY 24, 2004 @ 1.85 KNOCK IN @ 1.87 WRITTEN FX OPTION CALL 5,000,000.00 GBP PUT 9,250,000.00 USD TRADE DATE 03/24/04	94,350.00
Mar 26	Buy-Back Opt	1,000,000	GBP PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ 1.865 KNOCK IN TRIGGERED @ 1.8285 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 03/24/04	- 103,461.00
Mar 26	Buy-Back Opt	1,000,000	GBP PUT USD CALL FX EUROPEAN STYLE OPTION AUG 20, 2004 @ 1.875 KNOCK IN TRIGGERED @ 1.8375 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 03/24/04	- 89,719.00

Confidential Treatment Requested by JPMorgan
Chase
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