

03

2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002

 JPMorgan Private Bank

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
March 01, 2004 - March 31, 2004

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Description Cusip	Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
Foreign Exchange continued									
EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 20, 2004 @ 1.24 KNOCK IN @ 1.26 XEURCA-VN-Z	EUR	- 5,625,000	USD	- 6,975,000.00	USD	- 134,618.00	- 134,618.00	- 134,848.69	- 230.69
P NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 29, 2004 @ .64 KNOCK IN @ .60 XNZDPA-DF-Z	NZD	0	USD	0.00	USD	0.00	0.00		
NZD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 13, 2004 @ .63 KNOCK IN @ .60 XNZDPA-DE-Z	NZD	- 15,000,000	USD	- 9,450,000.00	USD	- 272,160.00	- 272,160.00	- 183,973.65	88,186.35
NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 13, 2004 @ .66 KNOCK OUT @ .62 KNOCK OUT @ .68 BARRIER EXP 4/13/04 XNZDCA-BX-Z	NZD	20,000,000	USD	13,200,000.00	USD	129,360.00	129,360.00	81,498.40	- 47,861.60
GBP PUT USD CALL FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.78 KNOCK IN @ 1.76 XGBPPA-GT-Z	GBP	- 5,000,000	USD	- 8,900,000.00	USD	- 167,320.00	- 167,320.00	- 81,769.20	85,550.80
P GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.8 XGBPCA-HV-Z	GBP	0	USD	0.00	USD	0.00	0.00		

Confidential Treatment Requested by JPMorgan
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