

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 11	Mar 15	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 13, 2004 @ .63 KNOCK IN @ .60	USD	- 15,000,000	2.88	272,160.00		
Mar 11	Mar 15	Write Option	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 29, 2004 @ .64 KNOCK IN @ .60	USD	- 26,666,667	4.47	762,880.00		
Mar 12	Mar 16	Write Option	GBP CALL USD PUT FX EUROPEAN STYLE OPTION MAR 26, 2004 @ 1.805 KNOCK IN @ 1.84	USD	- 15,000,000	0.54	146,205.00		
Mar 15	Mar 17	Purchase Opt	GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.8	USD	5,000,000	1.69	- 152,100.00		
Mar 15	Mar 17	Write Option	GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.83 KNOCK IN @ 1.86	USD	- 5,000,000	1.00	91,500.00		
Mar 15	Mar 17	Write Option	GBP PUT USD CALL FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.78 KNOCK IN @ 1.76	USD	- 5,000,000	1.88	167,320.00		
Mar 16	Mar 18	Buy-Back Opt	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .7775 KNOCK IN TRIGGERED @ .7565 KNOCK OUT @ .8020	USD	2,000,000		- 112,271.00	53,336.60	- 58,934.40 S
Mar 16	Mar 18	Buy-Back Opt	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ .76 KNOCK IN TRIGGERED @ .7475	USD	7,000,000		- 338,219.00	238,868.00	- 99,351.00 S

Confidential Treatment Requested by JPMorgan
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