

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 17	Mar 19	Write Option	HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 212. KNOCK IN @ 220	USD	-1,696,000,000	5.30	424,000.00		
Mar 18	Mar 22	Buy-Back Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION 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 FX EUROPEAN STYLE OPTION 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 FX EUROPEAN STYLE OPTION AUG 20, 2004 @ 1.875 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 FX EUROPEAN STYLE OPTION NOV 22, 2004 @ 1.865 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 FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 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 FX EUROPEAN STYLE OPTION AUG 20, 2004 @ 1.875 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 FX EUROPEAN STYLE OPTION MAR 26, 2004 @ 1.805 KNOCK IN TRIGGERED @ 1.84	USD	10,000,000		- 433,200.00	97,470.00	- 335,730.00 S

Confidential Treatment Requested by JPMorgan
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