

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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Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Settled continued									
Mar 25	Mar 29	Purchase Opt	EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.55	USD	10,096,774	1.12	- 137,397.00		
Mar 25	Mar 29	Write Option	EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.525 KNOCK IN @ 1.52	USD	- 10,262,295	0.34	42,394.00		
Mar 25	Mar 25	Expired Opt	JPY PUT USD CALL FX EUROPEAN STYLE OPTION SEP 07, 2004 @ 112. KNOCK IN @ 113 KNOCK OUT @ 106 Issued in USD	JPY	1,120,000,000		0.00	150,000.00	150,000.00 S
Mar 26	Mar 30	FX Option Assi	GBP CALL USD PUT FX EUROPEAN STYLE OPTION MAR 26, 2004 @ 1.805 KNOCK IN TRIGGERED @ 1.84	USD	5,000,000		0.00	48,735.00	48,735.00 S
Mar 26	Mar 30	Write Option	GBP CALL USD PUT FX EUROPEAN STYLE OPTION APR 28, 2004 @ 1.845 KNOCK IN @ 1.8650	USD	- 10,000,000	0.60	110,700.00		
Mar 26	Mar 30	FX Option Assi	GBP PUT USD CALL FX EUROPEAN STYLE OPTION MAR 26, 2004 @ 1.845	USD	10,000,000		0.00	69,372.00	69,372.00 S
Mar 26	Mar 30	Write Option	GBP PUT USD CALL FX EUROPEAN STYLE OPTION APR 28, 2004 @ 1.79 KNOCK IN @ 1.77	USD	- 10,000,000	0.74	132,460.00		
Mar 26	Mar 30	Write Option	NOK CALL USD PUT FX EUROPEAN STYLE OPTION APR 28, 2004 @ 6.85 KNOCK IN @ 6.75	USD	- 102,750,000	0.81	121,500.00		

Confidential Treatment Requested by JPMorgan
Chase
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