

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	Estimated Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
Pending continued									
Mar 30	Apr 1	FX Option Assign'D	USD CALL USD PUT FX EUROPEAN STYLE OPTION MAR 30, 2004 @ .653	USD	20,000,000	0.00	0.00	28,732.00	
Mar 30	Apr 1	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ .66 KNOCK IN TRIGGERED @ .6475	USD	15,800,000	0.00	- 551,381.00	458,832.00	- 92,549.00 S
Mar 30	Apr 1	Buy-Back Opt	NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ .66 KNOCK IN TRIGGERED @ .6475	USD	15,000,000	0.00	- 569,745.00	435,600.00	- 134,145.00 S
Mar 30	Apr 1	FX Opt Asgn'D	N ZEALAND DOLLAR	NZD	- 20,000,000	0.665	0.00		
Mar 31	Apr 2	Buy-Back Opt	AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ .76 KNOCK IN TRIGGERED @ .7475	USD	30,000,000	0.00	- 1,077,300.00	1,023,720.00	- 53,580.00 S
Mar 31	Apr 2	Buy-Back Opt	AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .77 KNOCK IN @ TRIGGERED @ .755 KNOCK OUT @ .7965	USD	5,500,000	0.00	- 210,691.00	86,393.76	- 124,297.24 S
Mar 31	Apr 2	Sell Option	GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.8	USD	- 5,000,000	0.00	260,550.00	- 152,100.00	
Mar 31	Apr 2	Write Option	GBP CALL USD PUT FX EUROPEAN STYLE OPTION MAY 24, 2004 @ 1.85 KNOCK IN @ 1.87	USD	- 5,000,000	1.12	103,600.00		

Confidential Treatment Requested by JPMorgan
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