

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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U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Mar 15	Write Option	- 5,625,000	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 20, 2004 @ 1.24 KNOCK IN @ 1.26 WRITTEN FX OPTION CALL 5,625,000.00 EUR PUT 6,975,000.00 USD TRADE DATE 03/11/04	134,618.00
Mar 15	Purchase	2,310,751.83	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 2,310,751.83
Mar 16	Expired Opt	- 80,500,000	CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 15, 2004 @ 1.15 EXPIRATION OF PURCHASED FX OPTION	
Mar 16	Expired Opt	- 58,750,000	CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 16, 2004 @ 1.175 EXPIRATION OF PURCHASED FX OPTION	
Mar 16	Spot FX	- 10,000,000	SPOT CURRENCY TRANSACTION - SALE BUY USD SELL EUR SPOT RATE : 1.222500000 TRADE 3/12/04 VALUE 3/16/04 U S DOLLAR EURO PRINCIPAL CURRENCY	12,225,000.00
Mar 16	Spot FX	10,000,000	SPOT CURRENCY TRANSACTION - BUY BUY EUR SELL USD SPOT RATE : 1.220500000 TRADE 3/12/04 VALUE 3/16/04 EURO PRINCIPAL CURRENCY U S DOLLAR	- 12,205,000.00

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