

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

Page 70 of 88

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Mar 16	Write Option	- 15,000,000	GBP CALL USD PUT FX EUROPEAN STYLE OPTION MAR 26, 2004 @ 1.805 KNOCK IN @ 1.84 WRITTEN FX OPTION CALL 15,000,000.00 GBP PUT 27,075,000.00 USD TRADE DATE 03/12/04	146,205.00
Mar 16	Purchase	166,205	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	- 166,205.00
Mar 17	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.237800000 TRADE 3/08/04 VALUE 3/17/04	12,378,000.00
Mar 17	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.675300000 TRADE 3/09/04 VALUE 3/17/04	6,753,000.00
Mar 17	Fwd FX Ctrct	- 10,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL NZD CONTRACT RATE : 0.677900000 TRADE 3/09/04 VALUE 3/17/04	6,779,000.00
Mar 17	Fwd FX Ctrct	- 7,000,000	SETTLE FORWARD CURRENCY CONTRACT BUY USD SELL EUR CONTRACT RATE : 1.242400000 TRADE 3/09/04 VALUE 3/17/04	8,696,800.00

Confidential Treatment Requested by JPMorgan
Chase
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