

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	Purchase Opt	20,000,000	NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 13, 2004 @ .66 KNOCK OUT @ .62 KNOCK OUT @ .68 BARRIER EXP 4/13/04 PURCHASED FX OPTION CALL 20,000,000.00 NZD PUT 13,200,000.00 USD TRADE DATE 03/11/04	- 129,360.00
Mar 15	Write Option	- 15,000,000	NZD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 13, 2004 @ .63 KNOCK IN @ .60 WRITTEN FX OPTION PUT 15,000,000.00 NZD CALL 9,450,000.00 USD TRADE DATE 03/11/04	272,160.00
Mar 15	Write Option	- 26,666,667	NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 29, 2004 @ .64 KNOCK IN @ .60 WRITTEN FX OPTION PUT 26,666,667.00 NZD CALL 17,066,667.00 USD TRADE DATE 03/11/04	762,880.00
Mar 15	Buy-Back Opt	5,000,000	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 20, 2004 @ 1.23 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 03/11/04	- 184,808.00

Confidential Treatment Requested by JPMorgan
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