

12 | 2003

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
December 01, 2003 - December 31, 2003

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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									
Dec 3	Dec 3	Expired Opt	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 22, 2004 @ 1.165 KNOCK IN TRIGGERED @ 1.16 KNOCK OUT @ 1.2093 Issued in USD	EUR	40,000,000		0.00	759,580.00	759,580.00 S
Dec 5	Dec 5	Expired Opt	NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 03, 2004 @ 6.85 KNOCK IN FX OPTION TRIGGERED @ 7.00 KNOCK OUT @ 6.65 Issued in USD	NOK	34,250,000		0.00	100,045.00	100,045.00 S
Dec 11	Dec 11	Expired Opt	CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2	USD	- 12,000,000		0.00	- 107,300.00	- 107,300.00 S
Dec 11	Dec 11	Expired Opt	CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2	USD	- 12,000,000		0.00	- 106,200.00	- 106,200.00 S
Dec 17	Dec 17	Expired Opt	HUF PUT USD CALL FX EUROPEAN STYLE OPTION MAY 19, 2004 @ 217 KNOCK IN TRIGGERED @ 225 KNOCK OUT @ 213 Issued in USD	HUF	3,255,000,000		0.00	337,500.00	337,500.00 S

Trade Date	Settlement Date	Currency	Counter Amount	Counter Currency	Counter Amount	Contract Rate	Revaluation Rate	Contracted/ Base Amount USD	Revalued Amount USD	Realized Gain/Loss USD
Settled Foreign Exchange Contracts										
SPECULATIVE										
AUSTRALIA DOLLAR - U S DOLLAR										
Jun 3 03	Dec 5 03	AUD	20,000,000.00	USD	- 13,040,000.00	0.652000	1.360550	- 13,040,000.00	14,699,937.52	1,659,937.52
Oct 22 03	Dec 5 03	AUD	5,000,000.00	USD	- 3,510,000.00	0.702000	1.360550	- 3,510,000.00	3,674,984.38	164,984.38

Confidential Treatment Requested by JPMorgan
Chase
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