

06 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002

JPMorgan Private Bank
Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2004 - June 30, 2004

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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									
Jun 8	Jun 10	Buy-Back Opt	GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.83 KNOCK IN TRIGGERED @ 1.86	USD	5,000,000		- 59,704.00	91,500.00	31,796.00 S
Jun 8	Jun 10	Write Option	GBP CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.835	USD	- 5,000,000	0.48	44,040.00		
Jun 8	Jun 10	Write Option	GBP PUT USD CALL FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.825	USD	- 5,000,000	0.28	25,550.00		
Jun 9	Jun 11	Buy-Back Opt	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.185 KNOCK IN TRIGGERED @ 1.2	USD	5,000,000		- 112,575.00	59,487.08	- 53,087.92 S
Jun 9	Jun 11	Write Option	EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.215	USD	- 10,000,000	0.195	23,693.00		
Jun 9	Jun 11	Write Option	EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.1975	USD	- 10,000,000	0.195	23,351.00		
Jun 9	Jun 14	Purchase	6 MONTH CHF BASKET STRUCTURE 100% PRINCIPAL PROTECTED IN USD JPMORGAN CHASE LONDON EXPIRES 12/15/004 PRICED IN CHF	CHF	10,000,000	100.00	- 10,000,000.00		
Jun 10	Jun 15	Buy-Back Opt	AUD CALL USD PUT FX EUROPEAN STYLE OPTION JUN 16, 2004 @ .69 KNOCK IN TRIGGERED @ .71	USD	5,000,000		- 53,044.00	48,645.00	- 4,399.00 S
Jun 10	Jun 15	Write Option	AUD CALL USD PUT FX EUROPEAN STYLE OPTION JUN 16, 2004 @ .6975	USD	- 5,000,000	0.725	25,284.00		

Confidential Treatment Requested by JPMorgan
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