

05 | 2002

Account Number [REDACTED]
FINANCIAL TRUST COMPANY, INC.

JPMorgan Chase Bank

[REDACTED]
Asset Account Portfolio
May 01, 2002 - May 31, 2002

 **JPMorgan Private Bank**

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Trade Activity

Realized Gain/Loss Summary

	<i>Amount USD</i>
Short Term Gain/Loss	320,795.29
Long Term Gain/Loss	0.00

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss

Capital gains and losses on sales with missing or incomplete tax cost are identified with N/A.

Trade Activity by Type

<i>Trade Date</i>	<i>Settlement Date</i>	<i>Type</i>	<i>Description</i>	<i>Currency</i>	<i>Quantity</i>	<i>Price/Unit</i>	<i>Market Cost/Proceeds</i>	<i>Tax Cost</i>	<i>Realized Gain/Loss USD</i>
Settled									
Apr 30	May 1	Purchase	J P MORGAN PRIME MONEY MARKET FUND INSTITUTIONAL SHARES CLASS (FUND 829)	USD	3,174.53	1.00	- 3,174.53		
May 1	May 3	Write Option	GBP PUT USD CALL FX EUROPEAN STYLE OPTION OCT 31, 2002 @ 1.4625 KNOCK OUT @ 1.4758	USD	- 5,000,000	0.934	68,325.00		
May 1	May 3	Write Option	NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAY 30, 2002 @ 8.41	USD	- 42,050,000	0.66	33,000.00		
May 1	May 3	Write Option	NOK PUT USD CALL FX EUROPEAN STYLE OPTION OCT 31, 2002 @ 8.41 KNOCK OUT @ 8.25	USD	- 84,100,000	1.221	122,125.00		

Confidential Treatment Requested by JPMorgan Chase
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JPM-SDNY-00037231

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