

07 | 2003

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



Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
July 01, 2003 - July 31, 2003

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## Other

### Structured Investments in Alphabetical Order

Description	Currency	Quantity	Unit Cost	Price/Unit	Tax Cost	Market Value USD Accrued Income USD	Unrealized Gain/Loss USD	Estimated Annual Income USD	Yield %
6 MONTH FX BULLISH AUD DEPOSIT 100% PRINCIPAL PROTECTION IN AUD JP MORGAN CHASE LONDON MATURITY DATE 12/8/2003 618994-9Z-2 Bearer 20,000,000 are liened	AUD	20,000,000	100.00	99.5974	13,270,000.00	12,910,000.00	- 360,000.00		N/A
3 MONTH FX BULLISH AUD DEPOSIT 100% PRINCIPAL PROTECTION IN AUD JP MORGAN CHASE LONDON MATURITY DATE 09/08/2003 619998-9A-7 Bearer 20,000,000 are liened	AUD	20,000,000	100.00	100.1837	13,270,000.00	12,986,000.00	- 284,000.00		N/A
3 MONTH FX BULLISH MXN DEPOSIT 100% PRINCIPAL PROTECTED IN MXN DOLLARS JP MORGAN CHASE LONDON MATURITY DATE 9/10/2003 619998-9B-5 Bearer 107,250,000 are liened	MXN	107,250,000	100.00	100.8512	10,000,000.00	10,317,450.00	317,450.00		N/A

Confidential Treatment Requested by JPMorgan  
Chase  
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