

07 | 2003

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



Account Number: Q [REDACTED]  
FINANCIAL TRUST COMPANY INC

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

Page 8 of 64

## Other

### Structured Investments in Alphabetical Order

Description	Currency	Quantity	Unit Cost	Price/Unit	Tax Cost	Market Value USD		Estimated Annual Income USD	Yield %
						Accrued Income USD	Unrealized Gain/Loss USD		
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	101.229 7/23/03	13,270,000.00	13,121,511.60	- 148,488.40		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	101.8021 7/23/03	13,270,000.00	13,195,788.60	- 74,211.40		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	100.304 7/23/03	10,000,000.00	10,261,529.85	261,529.85		N/A

Confidential Treatment Requested by JPMorgan  
Chase  
CONFIDENTIAL

JPM-SDNY-00030961

SDNY\_GM\_00300159  
EFTA01505976