

**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