

06 | 2004

JPMorgan Chase Bank
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INCAsset Account Portfolio
June 01, 2004 - June 30, 2004

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Swaps in Alphabetical Order

continued

Description	Trade Date	Maturity Date	Estimated Value USD
CROSS CURRENCY SWAP			- 535,157.00
10MM AUD NOTIONAL 7.41MM USD			
NOTIONAL 3/9/2014 REC: FIXED RATE			
5.84% AUD SEMI-ANNUAL PAY: FLOATING			
RATE USD 3 MONTH LIBOR QUARTERLY			
SWPBDA-HB-1			
N/O Client			

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 CHF LINKED STRUCTURE	CHF	10,000,000	100.00	99.1903	8,003,201.28	7,920,024.50	- 83,176.78		N/A
100% PRINCIPAL PROTECTED IN CHF									
JPMORGAN LONDON 12/6/2004									
638998-9A-4									
Bearer									
Total Other		10,000,000			8,003,201.28	7,358,553.39	- 83,176.78		