

07 | 2005

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2005 - July 31, 2005

Page 12 of 18

U S Dollar Activity by Date

continued

Settlement Date	Type	Quantity	Description	Amount USD
Jul 1	Spot FX	3,899,139	SPOT CURRENCY TRANSACTION - BUY BUY JPY SELL USD SPOT RATE : 110.840000000 TRADE 6/30/05 VALUE 7/01/05 JAPANESE YEN U S DOLLAR	- 35,178.09
Jul 12	Sale	- 202,500	JP MORGAN INSTITUTIONAL PRIME MONEY INSTITUTIONAL CLASS SWEEP FUND (829) (SWEEP DEADLINE IS 4:30 PM EST)	202,500.00
Jul 12	Buy-Back Opt	6,725,000	TRY PUT USD CALL FX EUROPEAN STYLE OPTION DEC 02, 2005 @ 1.345 KNOCK IN @ 1.4350 KNOCK OUT @ 1.3050 REPURCHASE OF WRITTEN FX OPTION TRADE DATE 07/11/05	- 202,500.00
Jul 14	Free Delivery	- 1	INTEREST RATE SWAP 1,000,000,000JPY NOTIONAL SEP 7 2014 REC FLOATING JPY 3 MONTH LIBOR PAY FIXED RATE 1.577% JPY QUARTERLY ACTUAL/360 PARTIAL SWAP UNWIND JPMORGAN CHASE BANK TRADE DATE 07/12/05	
Jul 14	Receipt of Assets	1	INTEREST RATE SWAP 500,000,000 JPY NOTIONAL SEP 7 2014 REC FLOATING JPY 3 MONTH LIBOR PAY FIXED RATE 1.577% JPY QUARTERLY ACT/360 ALMAC # 5685137 ORIGINAL NOTIONAL AMOUNT OF 1,000,000,000 JPY JPMORGAN CHASE BANK TRADE DATE 07/12/05	

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00033366

SDNY_GM_00302564

EFTA01508181