

07 | 2005

JPMorgan Chase Bank, N.A.  
345 Park Avenue, New York, NY 10154-1002Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INCAsset Account Portfolio  
July 01, 2005 - July 31, 2005

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## Other

### Swaps in Alphabetical Order

| Description                                                                                                                                                                                | Trade Date | Maturity Date | Estimated Value USD |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|---------------|---------------------|
| INTEREST RATE SWAP<br>500,000,000 JPY NOTIONAL SEP 7 2014<br>REC FLOATING JPY 3 MONTH LIBOR<br>PAY FIXED RATE 1.577% JPY QUARTERLY<br>ACT/360 ALMAC # 5685137<br>SWPBDA-SQ-6<br>N/O Client |            |               | - 150,132.00        |
| <b>Total Other</b>                                                                                                                                                                         |            |               | <b>- 150,132.00</b> |

#### Important Information about Pricing and Valuations

Prices, some of which are provided by pricing services or other sources which we deem reliable, are not guaranteed for accuracy or as realizable values.

Valuations of over-the-counter derivative transactions, including certain derivatives-related deposit products, have been prepared on a mid-market basis. These valuations are indicative values as of the close of business of the date of this statement and, except as otherwise agreed in writing, these valuations do not represent the actual terms at which transactions or securities could be bought or sold or new transactions could be entered into, or the actual terms on which existing transactions or securities could be liquidated as of the date of this statement. We do not warrant their completeness or accuracy. These valuations are derived from proprietary models based upon well recognized financial principles and we have, when necessary to calculate the present value of future cash flows, made reasonable estimates about relevant future market conditions. Valuations based on other models or different assumptions may yield different results. Morgan expressly disclaims any responsibility for (1) the accuracy of the models or estimates used in deriving the valuations, (2) any errors or omissions in computing or disseminating the valuations, and (3) any uses to which the valuations are put. Valuations are provided for information purposes only and are intended solely for your own use. Please refer to the trade confirmation for details of each transaction.

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