

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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Trade Activity

Realized Gain/Loss Summary

	Amount USD
Short Term Gain/Loss	0.00
Long Term Gain/Loss	0.00

Note: **S** indicates Short Term Realized Gain/Loss
L indicates Long Term Realized Gain/Loss

Capital gains and losses on sales with missing or incomplete tax cost are identified with N/A.

Trade Date	Settlement Date	Type	Description	Currency	Quantity	Price/Unit	Market Cost/Proceeds	Tax Cost	Realized Gain/Loss USD
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Settled

Jul 11	Jul 12	Buy-Back Opt	TRY PUT USD CALL FX EUROPEAN STYLE OPTION DEC 02, 2005 @ 1.345 KNOCK IN @ 1.4350 KNOCK OUT @ 1.3050	USD	6,725,000		- 202,500.00	202,500.00	
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Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Revaluation Rate	Contracted/ Base Amount USD	Revalued Amount USD	Realized Gain/Loss USD
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Settled Foreign Exchange Contracts

TRADE RELATED

JAPANESE YEN - U S DOLLAR

Jul 12 05	Jul 14 05	JPY	20,000,000.00	USD	- 180,407.72	110.860000	110.860000	- 180,407.72	180,407.72	
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Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

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