

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

Asset Account Portfolio  
October 01, 2006 - October 31, 2006

Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC

10 | 2006

**Other**

**Swaps in Alphabetical Order**

Description	Trade Date	Maturity Date	Estimated Value USD
GOOGLE INC EQUITY SWAP 41,328,899 USD NOTIONAL DEC 8 2006 DEAL REF # 2544729 SWFBOA-WF-5 N/O Client		Dec 8 2006	2,955,885.29
<b>Total Other</b>			<b>2,955,885.29</b>

**Important Information about Pricing and Valuations**

Prices, terms 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 bid-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 accretions 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 informational purposes only and are intended solely for your own use. Please refer to the trade confirmation for details of such transactions.