

10 | 2006

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Account Transactions by Currency

Mexican New Peso Activity Summary

| | Amount this Period | Amount to Date |
|-------------------|--------------------|----------------|
| Beginning Balance | .00 | |
| Ending Balance | .00 | |

Mexican New Peso Activity by Date

| Settlement Date | Type | Quantity | Description | Realized Gain/Loss USD | Amount | Amount USD |
|-----------------|-------------|--------------|--|------------------------|--------|------------|
| Oct 19 | Expired Opt | - 59,772,358 | MXN CALL HUF PUT FX EUROPEAN STYLE OPTION OCT 19, 2006 @ 19.55 CALL 59,772,358 MXN PUT 1,168,549,598.99 HUF EXPIRATION OF PURCHASED FX OPTION | | | |

Confidential Treatment Requested by JPMorgan Chase

JPM-SDNY-00065065