

03

2004

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



Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
March 01, 2004 - March 31, 2004

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Foreign Exchange Contracts continued

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivables USD	Market Value Payables USD	Unrealized Gain/Loss USD
Mar. 11 04	Mar. 15 05	NZD	5,000,000.00	USD	- 3,102,500.00	0.6205	0.639188	3,195,938.58	3,102,500.00	93,438.58
Mar. 23 04	Mar. 15 05	NZD	- 5,000,000.00	USD	3,170,500.00	0.6341	0.639188	3,170,500.00	3,195,938.58	- 25,438.58
Total Closed			0.00		- 125,000.00			59,024,092.92	59,149,092.93	- 125,000.01

TRADE RELATED

N ZEALAND DOLLAR - U S DOLLAR

Mar. 30 04	Apr. 1 04	NZD	10,000,000.00	USD	- 6,588,000.00	0.6588	1.517911	6,588,000.00	6,588,000.00	0.00
Mar. 30 04	Apr. 1 04	NZD	10,000,000.00	USD	- 6,530,000.00	0.653	1.531394	6,530,000.00	6,530,000.00	0.00
Total Open			20,000,000.00		- 13,118,000.00			13,118,000.00	13,118,000.00	0.00

Total Foreign Exchange Contracts								396,677,981.57	397,160,616.15	- 482,634.58
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