

03 | 2006

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



Account Number Q [REDACTED]
FINANCIAL TRUST COMPANY INC

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

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Outstanding Foreign Exchange Contracts

Net Currency Exposure Summary

	Value in Currency
U S Dollar	344,273.29

Gain/Loss Summary

	Value in USD
Total Unrealized Closed	339,036.11
Total Unrealized Open	5,237.19
Total Unrealized Gain/Loss	344,273.30

Foreign Exchange Contracts

Trade Date	Settlement Date	Currency	Amount	Counter Currency	Counter Amount	Contract Rate	Current Market Forward Rate	Market Value Receivable (USD)	Market Value Payable (USD)	Unrealized Gain/Loss (USD)
SPECULATIVE										
BRAZILIAN REAL - JAPANESE YEN										
Jan 12 06	Apr 17 06	BRL	11,325,000.00	JPY	- 552,660,000.00	48.80	53.968151	5,193,198.57	4,695,882.38	497,316.19
Jan 25 06	Apr 17 06	BRL	11,205,000.00	JPY	- 561,650,625.00	50.125	53.968151	5,138,171.31	4,772,274.59	365,896.72
Jan 31 06	Apr 17 06	BRL	- 22,530,000.00	JPY	1,154,211,900.00	51.23	53.968151	9,807,193.08	10,331,369.88	- 524,176.80
Total Closed			0.00		39,901,275.00			20,138,562.96	19,799,526.85	339,036.11
JAPANESE YEN - U S DOLLAR										
Jan 31 06	Apr 17 06	JPY	- 39,901,275.00	USD	344,273.29	115.90	117.690341	344,273.29	339,036.10	5,237.19
Total Foreign Exchange Contracts								20,482,836.25	20,138,562.95	344,273.30