

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
February 01, 2004 - February 29, 2004

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Description Cusip	Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
Foreign Exchange continued								
AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .7775 KNOCK IN TRIGGERED @ .7565 KNOCK OUT @ .8020 XAUDPA-CQ-Z	AUD - 10,000,000	USD	- 7,775,000.00	USD	- 266,683.00	- 266,683.00	- 310,603.60	- 43,920.60
EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 16, 2004 @ 1.22 XEURPA-LZ-Z	EUR - 17,333,333.60	USD	- 21,146,666.99	USD	- 415,003.00	- 415,003.00	- 426,468.82	- 11,465.82
NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 19, 2004 @ .63 XNZDPA-CS-Z	NZD - 12,000,000	USD	- 7,560,000.00	USD	- 233,226.00	- 233,226.00	- 130,301.40	102,924.60
EUR PUT USD CALL FX EUROPEAN STYLE OPTION JUL 20, 2004 @ 1.23 XEURPA-MB-Z	EUR - 10,000,000	USD	- 12,300,000.00	USD	- 284,130.00	- 284,130.00	- 294,529.20	- 10,399.20
EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ 1.22 KNOCK IN @ 1.202 XEURPA-MG-Z	EUR - 25,000,000	USD	- 30,500,000.00	USD	- 857,050.00	- 857,050.00	- 866,164.75	- 9,114.75
NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ .66 KNOCK IN @ .6475 XNZDPA-CT-Z	NZD - 39,000,000	USD	- 25,740,000.00	USD	- 1,132,560.00	- 1,132,560.00	- 873,816.45	258,743.55