

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
April 01, 2004 - April 30, 2004

| Description<br>Cusip  | Amount | Counter<br>Currency | Counter<br>Amount | Premium<br>Currency | Premium<br>Local | Premium<br>USD | Current Market<br>Value USD | Unrealized<br>Gain/Loss USD |              |
|---|--------|---------------------|-------------------|---------------------|------------------|----------------|-----------------------------|-----------------------------|--------------|
| <b>Foreign Exchange</b> continued   |        |                     |                   |                     |                  |                |                             |                             |              |
| GBP CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>MAY 24, 2004 @ 1.85<br>KNOCK IN @ 1.87<br>XGBPCA-IB-Z                       | GBP    | - 2,200,000         | USD               | - 4,070,000.00      | USD              | - 45,584.00    | - 45,584.00                 | - 3,065.70                  | 42,518.30    |
| AUD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 14, 2004 @ .73<br>KNOCK IN @ .71<br>KNOCK OUT @ .7695<br>XAUDPA-DJ-Z    | AUD    | - 14,000,000        | USD               | - 10,220,000.00     | USD              | - 347,480.00   | - 347,480.00                | - 471,587.34                | - 124,107.34 |
| NZD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 21, 2004 @ .625<br>KNOCK IN @ .6090<br>KNOCK OUT @ .6500<br>XNZDPA-DP-Z | NZD    | - 10,000,000        | USD               | - 6,250,000.00      | USD              | - 191,875.00   | - 191,875.00                | - 217,494.20                | - 25,619.20  |
| AUD PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>OCT 25, 2004 @ .7275<br>KNOCK IN @ .72<br>KNOCK OUT @ .7625<br>XAUDPA-DL-Z  | AUD    | - 10,000,000        | USD               | - 7,275,000.00      | USD              | - 246,623.00   | - 246,623.00                | - 315,605.90                | - 68,982.90  |
| ZAR PUT USD CALL<br>FX EUROPEAN STYLE OPTION<br>JUN 03, 2004 @ 7.<br>KNOCK IN @ 7.15<br>XZARPA-AJ-Z                         | ZAR    | - 70,000,000        | USD               | - 10,000,000.00     | USD              | - 246,000.00   | - 246,000.00                | - 309,341.90                | - 63,341.90  |
| <b>P</b> NZD CALL USD PUT<br>FX EUROPEAN STYLE OPTION<br>APR 30, 2004 @ .615<br>XNZDCA-CF-Z                                 | NZD    | 0                   | USD               | 0.00                | USD              | 0.00           | 0.00                        | 0.00                        |              |