

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2004 - May 31, 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								
HKD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.833 XHKDPA-AH-Z	156,660,000	USD	20,000,000.00	USD	312,280.00	312,280.00	9,806.92	- 302,473.08
EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.25 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03 XEURCA-TP-Z	5,000,000	USD	6,250,000.00	USD	49,186.20	49,186.20	323,939.05	274,752.85
EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.3 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03 XEURCA-TQ-Z	10,000,000	USD	13,000,000.00	USD	56,447.00	56,447.00	100,771.20	44,324.20
AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .7775 KNOCK IN TRIGGERED @ .7565 KNOCK OUT @ .8020 XAUDPA-CQ-Z	- 4,000,000	USD	- 3,110,000.00	USD	- 106,673.20	- 106,673.20	- 304,594.12	- 197,920.92
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625 XNZDPA-DC-Z	- 16,650,000	USD	- 11,322,000.00	USD	- 469,863.00	- 469,863.00	- 2,177,096.22	- 1,707,233.22
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625 XNZDPA-DB-Z	- 1,986,500	USD	- 1,350,820.00	USD	- 61,192.17	- 61,192.17	- 1,329,960.94	- 1,268,768.77