

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
June 01, 2004 - June 30, 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
<b>Foreign Exchange</b> continued								
HUF PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2004 @ 215. KNOCK IN @ 225 KNOCK OUT @ 202 XHUFPA-AL-Z	HUF -2,580,000,000	USD	- 12,000,000.00	USD	- 451,200.00	- 451,200.00	- 253,639.80	197,560.20
NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN @ .6450 XNZDCA-CM-Z	NZD - 10,000,000	USD	- 6,250,000.00	USD	- 163,750.00	- 163,750.00	- 219,778.00	- 56,028.00
AUD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .69 KNOCK IN @ .7250 KNOCK OUT @ .65 XAUDCA-CD-Z	AUD - 10,000,000	USD	- 6,900,000.00	USD	- 124,890.00	- 124,890.00	- 182,261.10	- 57,371.10
NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN @ .6450 XNZDCA-CN-Z	NZD - 22,000,000	USD	- 13,750,000.00	USD	- 398,750.00	- 398,750.00	- 483,511.60	- 84,761.60
NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .64 KNOCK IN @ .6515 XNZDCA-CO-Z	NZD - 27,000,000	USD	- 17,280,000.00	USD	- 369,792.00	- 369,792.00	- 424,900.89	- 55,108.89
<b>P</b> ZAR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 30, 2004 @ 6.18 KNOCK IN @ 5.95 XZARCA-AI-Z	ZAR - 61,800,000	USD	- 10,000,000.00	USD	- 164,000.00	- 164,000.00	0.00	164,000.00