

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	
Foreign Exchange continued									
P CHF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 30, 2004 @ 1.27 KNOCK IN @ 1.29 KNOCK OUT @ 1.2360 XCHFPA-DR-Z	CHF	- 19,050,000	USD	- 15,000,000.00	USD	- 181,500.00	- 181,500.00	0.00	181,500.00
P CHF CALL USD PUT FX EUROPEAN STYLE OPTION OCT 29, 2004 @ 1.26 KNOCK OUT @ 1.23 KNOCK OUT @ 1.31 BARRIER EXP 7/14/04 XCHFCA-DP-Z	CHF	11,340,000	USD	9,000,000.00	USD	157,500.00	157,500.00	0.00	- 157,500.00
HKD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.833 XHKDPA-AH-Z	HKD	156,660,000	USD	20,000,000.00	USD	312,280.00	312,280.00	1,400.54	- 310,879.46
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	EUR	5,000,000	USD	6,250,000.00	USD	49,186.20	49,186.20	855,162.45	805,976.25
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	EUR	10,000,000	USD	13,000,000.00	USD	56,447.00	56,447.00	300,314.40	243,867.40