

Account Number: Q [REDACTED]
 FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
 August 01, 2004 - August 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								
JPY PUT USD CALL FX EUROPEAN STYLE OPTION FEB 09, 2005 @ 115. XJPYPA-KB-Z	2,300,000,000	JPY	20,000,000.00	USD	190,000.00	190,000.00	126,753.00	- 63,247.00
ZAR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 14, 2004 @ 6.4 KNOCK IN TRIGGERED @ 6.7 XZARPA-AL-Z	- 46,080,000	ZAR	- 7,200,000.00	USD	- 194,400.00	- 194,400.00	- 404,588.85	- 210,188.85
HKD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.833 XHKDPA-AH-Z	156,660,000	HKD	20,000,000.00	USD	312,280.00	312,280.00	396.35	- 311,883.65
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	EUR	13,000,000.00	USD	56,447.00	56,447.00	14,644.40	- 41,802.60
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	AUD	- 3,110,000.00	USD	- 106,673.20	- 106,673.20	- 296,258.92	- 189,585.72
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625 XNZDPA-DC-Z	- 3,013,500	NZD	- 2,049,180.00	USD	- 85,040.97	- 85,040.97	- 111,790.39	- 26,749.42