

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
February 01, 2004 - February 29, 2004

Page 12 of 58

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								
AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ .76 KNOCK IN @ .7475 XAUDPA-CY-Z	AUD - 37,000,000	USD	- 28,120,000.00	USD	- 1,262,588.00	- 1,262,588.00	- 1,178,454.44	84,133.56
EUR CALL USD PUT FX EUROPEAN STYLE OPTION JAN 31, 2005 @ 1.35 KNOCK OUT @ 1.1995 BARRIER EXP 4/29/04 XEURCA-UR-Z	EUR 20,000,000	USD	27,000,000.00	USD	291,600.00	291,600.00	227,946.20	- 63,653.80
EUR CALL USD PUT FX EUROPEAN STYLE OPTION MAY 04, 2004 @ 1.29 KNOCK IN @ 1.33 XEURCA-UZ-Z	EUR - 13,000,000	USD	- 16,770,000.00	USD	- 276,705.00	- 276,705.00	- 85,808.84	190,896.16
EUR PUT USD CALL FX EUROPEAN STYLE OPTION AUG 19, 2004 @ 1.255 KNOCK IN TRIGGERED @ 1.24 KNOCK OUT @ 1.2940 XEURPA-MV-Z	EUR - 10,400,000	USD	- 13,052,000.00	USD	- 157,929.00	- 157,929.00	- 384,621.43	- 226,692.43
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN @ .6625 XNZDPA-DC-Z	NZD - 30,000,000	USD	- 20,400,000.00	USD	- 846,600.00	- 846,600.00	- 1,062,605.40	- 216,005.40
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN @ .6625 XNZDPA-DB-Z	NZD - 19,200,000	USD	- 13,056,000.00	USD	- 591,437.00	- 591,437.00	- 680,067.46	- 88,630.46