

Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
February 01, 2004 - February 29, 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								
JPY PUT USD CALL FX EUROPEAN STYLE OPTION NOV 19, 2004 @ 108.5 KNOCK IN @ 110.75 KNOCK OUT @ 105.35 XJPYPA-JR-Z	JPY - 987,350,000	USD	- 9,100,000.00	USD	- 92,820.00	- 92,820.00	- 182,778.23	- 89,958.23
GBP PUT USD CALL FX EUROPEAN STYLE OPTION AUG 20, 2004 @ 1.875 KNOCK IN @ 1.8375 XGBPPA-GN-Z	GBP - 11,666,666.66	USD	- 21,874,999.99	USD	- 708,750.00	- 708,750.00	- 900,606.35	- 191,856.35
AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .77 KNOCK IN @ .755 KNOCK OUT @ .7965 XAUDPA-DH-Z	AUD - 9,300,000	USD	- 7,161,000.00	USD	- 146,084.00	- 146,084.00	- 248,206.12	- 102,122.12
GBP PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ 1.865 KNOCK IN @ 1.8285 XGBPPA-GO-Z	GBP - 11,666,666	USD	- 21,758,332.09	USD	- 887,740.00	- 887,740.00	- 1,052,325.46	- 164,585.46
THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 36. XTHBCA-AC-Z	THB 2,700,000,000	USD	75,000,000.00	USD	405,000.00	405,000.00	211,275.00	- 193,725.00
THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 38. XTHBCA-AB-Z	THB 351,500,000	USD	9,250,000.00	USD	108,225.00	108,225.00	65,916.80	- 42,308.20
<b>Total Foreign Exchange</b>						<b>- 5,972,028.80</b>	<b>- 7,756,491.30</b>	<b>- 1,784,461.56</b>