

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
March 01, 2004 - March 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	
<b>Foreign Exchange</b> continued									
EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.55 XEURPA-NV-Z	EUR	10,096,774	CHF	15,649,999.70	USD	137,397.00	137,397.00	76,026.08	- 61,370.92
EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.525 KNOCK IN @ 1.52 XEURPA-NW-Z	EUR	- 10,262,295	CHF	- 15,649,999.88	USD	- 42,394.00	- 42,394.00	- 26,850.06	15,543.94
EUR CALL CHF PUT FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.565 XEURCA-VR-Z	EUR	- 10,000,000	CHF	- 15,650,000.00	USD	- 36,146.00	- 36,146.00	- 43,821.50	- 7,675.50
EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.55 XEURPA-NS-Z	EUR	10,096,774	CHF	15,649,999.70	USD	141,691.00	141,691.00	76,026.08	- 65,664.92
EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.525 KNOCK IN @ 1.52 XEURPA-NT-Z	EUR	- 10,262,295	CHF	- 15,649,999.88	USD	- 44,887.00	- 44,887.00	- 26,850.06	18,036.94
NOK CALL USD PUT FX EUROPEAN STYLE OPTION APR 28, 2004 @ 6.85 KNOCK IN @ 6.75 XNOKCA-CG-Z	NOK	- 102,750,000	USD	- 15,000,000.00	USD	- 121,500.00	- 121,500.00	- 192,131.20	- 70,631.20