

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								
HKD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.833 XHKDPA-AH-Z	156,660,000	USD	20,000,000.00	USD	312,280.00	312,280.00	18,579.88	- 293,700.12
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	5,000,000	USD	6,250,000.00	USD	49,186.20	49,186.20	151,281.00	102,094.80
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	USD	13,000,000.00	USD	56,447.00	56,447.00	160,914.20	104,467.20
AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .7775 KNOCK IN TRIGGERED @ .7565 KNOCK OUT @ .8020 XAUDPA-CQ-Z	- 8,000,000	USD	- 6,220,000.00	USD	- 213,346.40	- 213,346.40	- 294,892.96	- 81,546.56
NZD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 19, 2004 @ .63 XNZDPA-CS-Z	- 12,000,000	USD	- 7,560,000.00	USD	- 233,226.00	- 233,226.00	- 188,857.32	44,368.68
EUR PUT USD CALL FX EUROPEAN STYLE OPTION OCT 27, 2004 @ 1.22 KNOCK IN @ 1.202 XEURPA-MG-Z	- 5,000,000	USD	- 6,100,000.00	USD	- 171,410.00	- 171,410.00	- 198,901.75	- 27,491.75