

Account Number: Q 30171-00-5  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
May 01, 2004 - May 31, 2004

## Options

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>								
HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 211. KNOCK IN @ 220 XHUFPA-AI-Z	-1,002,250,000	USD	- 4,750,000.00	USD	- 277,875.00	- 277,875.00	- 147,531.20	130,343.80
HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 212. KNOCK IN @ 220 XHUFPA-AJ-Z	-1,696,000,000	USD	- 8,000,000.00	USD	- 424,000.00	- 424,000.00	- 235,082.56	188,917.44
EUR CALL CHF PUT FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.565 XEURCA-VS-Z	- 10,000,000	CHF	- 15,650,000.00	USD	- 38,273.00	- 38,273.00	- 1,213.80	37,059.20
EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.525 KNOCK IN @ 1.52 XEURPA-NW-Z	- 10,262,295	CHF	- 15,649,999.88	USD	- 42,394.00	- 42,394.00	- 32,684.08	9,709.92
EUR PUT CHF CALL FX EUROPEAN STYLE OPTION JUN 25, 2004 @ 1.525 KNOCK IN @ 1.52 XEURPA-NT-Z	- 7,262,295	CHF	- 11,074,999.88	USD	- 31,765.08	- 31,765.08	- 32,684.10	- 919.02