

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2004 - May 31, 2004

Page 12 of 78

Description Cusip	Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
Foreign Exchange continued								
JPY PUT USD CALL FX EUROPEAN STYLE OPTION NOV 04, 2004 @ 111. KNOCK IN TRIGGERED @ 112.5 KNOCK OUT @ 106.25 XJPYPA-JW-Z	JPY -1,110,000,000	USD	- 10,000,000.00	USD	- 138,000.00	- 138,000.00	- 174,591.90	- 36,591.90
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 10, 2004 @ .615 KNOCK IN TRIGGERED @ .60 KNOCK OUT @ .642 XNZDPA-DR-Z	NZD - 10,000,000	USD	- 6,150,000.00	USD	- 193,725.33	- 193,725.33	- 117,442.70	76,282.63
NZD CALL USD PUT FX EUROPEAN STYLE OPTION JUN 10, 2004 @ .62 KNOCK IN TRIGGERED @ .635 XNZDCA-CG-Z	NZD - 15,000,000	USD	- 9,300,000.00	USD	- 91,140.00	- 91,140.00	- 165,846.30	- 74,706.30
AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .69 KNOCK IN @ .67 XAUDPA-DN-Z	AUD - 4,000,000	USD	- 2,760,000.00	USD	- 91,908.00	- 91,908.00	- 61,658.96	30,249.04
EUR CALL USD PUT FX EUROPEAN STYLE OPTION JUN 15, 2004 @ 1.185 KNOCK IN TRIGGERED @ 1.2 XEURCA-WK-Z	EUR - 12,000,000	USD	- 14,220,000.00	USD	- 142,769.00	- 142,769.00	- 442,799.88	- 300,030.88
AUD CALL USD PUT FX EUROPEAN STYLE OPTION JUN 16, 2004 @ .69 KNOCK IN TRIGGERED @ .71 XAUDCA-BY-Z	AUD - 5,000,000	USD	- 3,450,000.00	USD	- 48,645.00	- 48,645.00	- 119,709.35	- 71,064.35