

Account Number: XXXXXXXXXX  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
May 01, 2004 - May 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								
GBP PUT USD CALL FX EUROPEAN STYLE OPTION AUG 20, 2004 @ 1.875 KNOCK IN TRIGGERED @ 1.8375 XGBPPA-GN-Z	GBP - 5,750,000.66	USD	- 10,781,251.24	USD	- 349,312.54	- 349,312.54	- 406,364.91	- 57,052.37
AUD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .77 KNOCK IN @ TRIGGERED @ .755 KNOCK OUT @ .7965 XAUDPA-DH-Z	AUD - 1,500,000	USD	- 1,155,000.00	USD	- 23,561.94	- 23,561.94	- 108,734.96	- 85,173.02
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	24,408.00	- 380,592.00
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	22,991.62	- 85,233.38
TWD CALL USD PUT FX EUROPEAN STYLE OPTION MAR 01, 2005 @ 32.75 XTWDCA-AB-Z	TWD 327,500,000	USD	10,000,000.00	USD	196,000.00	196,000.00	112,263.73	- 83,736.27
NZD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 13, 2004 @ .63 KNOCK IN TRIGGERED @ .60 XNZDPA-DE-Z	NZD - 5,000,000	USD	- 3,150,000.00	USD	- 90,720.00	- 90,720.00	- 121,144.75	- 30,424.75