

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
June 01, 2004 - June 30, 2004

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Options

Description Cusip	Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
Foreign Exchange								
HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 211. KNOCK IN @ 220 XHUFPA-AI-Z	HUF -1,002,250,000	USD	- 4,750,000.00	USD	- 277,875.00	- 277,875.00	- 111,790.97	166,084.03
HUF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2004 @ 212. KNOCK IN @ 220 XHUFPA-AJ-Z	HUF -1,696,000,000	USD	- 8,000,000.00	USD	- 424,000.00	- 424,000.00	- 177,147.20	246,852.80
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	- 97,191.60	40,808.40
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	- 76,307.88	15,600.12
EUR PUT USD CALL FX EUROPEAN STYLE OPTION DEC 06, 2004 @ 1.1 XEURPA-OP-Z	EUR 20,000,000	USD	22,000,000.00	USD	96,800.00	96,800.00	66,956.20	- 29,843.80