

Account Number: [REDACTED]  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
June 01, 2004 - June 30, 2004

Page 12 of 72

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								
HUF PUT USD CALL FX EUROPEAN STYLE OPTION DEC 20, 2004 @ 215. KNOCK IN @ 225 KNOCK OUT @ 202 XHUFPA-AL-Z	HUF -2,580,000,000	USD	-12,000,000.00	USD	-451,200.00	-451,200.00	-253,639.80	197,560.20
NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN @ .6450 XNZDCA-CM-Z	NZD -10,000,000	USD	-6,250,000.00	USD	-163,750.00	-163,750.00	-219,778.00	-56,028.00
AUD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .69 KNOCK IN @ .7250 KNOCK OUT @ .65 XAUDCA-CD-Z	AUD -10,000,000	USD	-6,900,000.00	USD	-124,890.00	-124,890.00	-182,261.10	-57,371.10
NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .625 KNOCK IN @ .6450 XNZDCA-CN-Z	NZD -22,000,000	USD	-13,750,000.00	USD	-398,750.00	-398,750.00	-483,511.60	-84,761.60
NZD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .64 KNOCK IN @ .6515 XNZDCA-CO-Z	NZD -27,000,000	USD	-17,280,000.00	USD	-369,792.00	-369,792.00	-424,900.89	-55,108.89
<b>P</b> ZAR CALL USD PUT FX EUROPEAN STYLE OPTION JUL 30, 2004 @ 6.18 KNOCK IN @ 5.95 XZARCA-AI-Z	ZAR -61,800,000	USD	-10,000,000.00	USD	-164,000.00	-164,000.00	0.00	164,000.00