

Account Number: Q [REDACTED]  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
June 01, 2004 - June 30, 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									
AUD PUT USD CALL FX EUROPEAN STYLE OPTION OCT 11, 2004 @ .7775 KNOCK IN TRIGGERED @ .7565 KNOCK OUT @ .8020 XAUDPA-CQ-Z	AUD	- 4,000,000	USD	- 3,110,000.00	USD	- 106,673.20	- 106,673.20	- 356,063.16	- 249,389.96
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625 XNZDPA-DC-Z	NZD	- 14,450,000	USD	- 9,826,000.00	USD	- 407,779.00	- 407,779.00	- 871,861.56	- 464,082.56
NZD PUT USD CALL FX EUROPEAN STYLE OPTION NOV 22, 2004 @ .68 KNOCK IN TRIGGERED @ .6625 XNZDPA-DB-Z	NZD	- 1,986,500	USD	- 1,350,820.00	USD	- 61,192.17	- 61,192.17	- 119,858.34	- 58,666.17
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	- 425,246.24	- 75,933.70
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	- 127,266.27	- 103,704.33
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	1,377.00	- 403,623.00