

Account Number: Q [REDACTED]  
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**  
July 01, 2004 - July 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									
NZD PUT USD CALL FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .65 KNOCK IN TRIGGERED @ .635 KNOCK OUT @ .68 XNZDPA-DY-Z	NZD	- 10,000,000	USD	- 6,500,000.00	USD	- 244,400.00	- 244,400.00	- 350,772.30	- 106,372.30
HKD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.833 XHKDPA-AH-Z	HKD	156,660,000	USD	20,000,000.00	USD	312,280.00	312,280.00	645.44	- 311,634.56
EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.3 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03 XEURCA-TQ-Z	EUR	10,000,000	USD	13,000,000.00	USD	56,447.00	56,447.00	92,730.80	36,283.80
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	- 330,419.72	- 223,746.52
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	- 838,787.96	- 431,008.96
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	- 115,311.60	- 54,119.43