

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
September 01, 2004 - September 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	
Foreign Exchange continued									
GBP PUT USD CALL FX EUROPEAN STYLE OPTION MAR 07, 2005 @ 1.77 KNOCK IN @ 1.775 KNOCK OUT @ 1.84 XGBPPA-HP-Z	GBP	- 7,000,000	USD	- 12,390,000.00	USD	- 324,618.00	- 324,618.00	- 142,452.59	182,165.41
P ZAR CALL USD PUT FX EUROPEAN STYLE OPTION OCT 14, 2004 @ 6.45 XZARCA-AK-Z	ZAR	- 41,925,000	USD	- 6,500,000.00	USD	- 58,500.00	- 58,500.00	- 110,570.48	- 52,070.48
P AUD PUT USD CALL FX EUROPEAN STYLE OPTION APR 01, 2005 @ .715 KNOCK IN TRIGGERED @ .7193 BARRIER EXP 10/7/2004 XAUDPA-DX-Z	AUD	- 20,000,000	USD	- 14,300,000.00	USD	- 215,930.00	- 215,930.00	0.00	215,930.00
P NZD PUT USD CALL FX EUROPEAN STYLE OPTION MAR 31, 2005 @ .665 KNOCK IN TRIGGERED @ .67 BARRIER EXP 10/7/2004 XNZDPA-EH-Z	NZD	- 10,000,000	USD	- 6,650,000.00	USD	- 99,750.00	- 99,750.00	0.00	99,750.00
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	9,811.40	- 46,635.60