

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

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Description Cusip	Counter Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD	
Foreign Exchange 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	- 213,817.68	- 107,144.48
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	- 74,303.22	- 50,741.28
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	0.00	- 405,000.00
THB CALL USD PUT FX EUROPEAN STYLE OPTION FEB 23, 2005 @ 38. XTHBCA-AB-Z	THB	351,500,000	USD	9,250,000.00	USD	108,225.00	108,225.00	541.31	- 107,683.69
TWD CALL USD PUT FX EUROPEAN STYLE OPTION MAR 01, 2005 @ 32.75 XTWDCA-AB-Z	TWD	327,500,000	USD	10,000,000.00	USD	196,000.00	196,000.00	18,231.93	- 177,768.07
Total Foreign Exchange						- 1,003,538.14	- 1,350,162.39	- 346,624.25	

Exchange-listed options are valued using market prices at the close of business for statement date.

Over-The-Counter (OTC) options are valued at Mid-Market, unless otherwise agreed.

See: Important Information about Pricing and Valuations.