

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									
EUR PUT USD CALL FX EUROPEAN STYLE OPTION DEC 06, 2004 @ 1.1 XEURPA-OP-Z	EUR	20,000,000	USD	22,000,000.00	USD	96,800.00	96,800.00	555.60	- 96,244.40
AUD CALL USD PUT FX EUROPEAN STYLE OPTION DEC 23, 2004 @ .69 KNOCK IN TRIGGERED @ .7250 KNOCK OUT @ .65 XAUDCA-CD-Z	AUD	- 5,000,000	USD	- 3,450,000.00	USD	- 62,445.00	- 62,445.00	- 168,866.75	- 106,421.75
EUR CALL CHF PUT FX EUROPEAN STYLE OPTION FEB 09, 2005 @ 1.5395 KNOCK IN TRIGGERED @ 1.5525 KNOCK OUT @ 1.5045 XEURCA-XL-Z	EUR	- 23,000,000	CHF	- 35,408,500.00	USD	- 169,326.00	- 169,326.00	- 204,660.44	- 35,334.44
EUR PUT USD CALL FX EUROPEAN STYLE OPTION FEB 10, 2005 @ 1.22 KNOCK IN @ 1.195 XEURPA-PD-Z	EUR	- 22,000,000	USD	- 26,840,000.00	USD	- 665,632.00	- 665,632.00	- 418,341.88	247,290.12
JPY PUT USD CALL FX EUROPEAN STYLE OPTION FEB 09, 2005 @ 115. XJPYPA-KB-Z	JPY	2,300,000,000	USD	20,000,000.00	USD	190,000.00	190,000.00	96,163.00	- 93,837.00
GBP PUT USD CALL FX EUROPEAN STYLE OPTION MAR 07, 2005 @ 1.77 KNOCK IN @ 1.775 KNOCK OUT @ 1.84 XGBPPA-HO-Z	GBP	- 7,000,000	USD	- 12,390,000.00	USD	- 329,574.00	- 329,574.00	- 142,452.59	187,121.41