

Account Number: Q [REDACTED]  
FINANCIAL TRUST COMPANY INC

**Asset Account Portfolio**  
November 01, 2004 - November 30, 2004

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								
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	- 119,282.60	50,043.40
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	598.00	- 189,402.00
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	- 90,315.40	125,614.60
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	- 63,830.30	35,919.70
MXN PUT USD CALL FX EUROPEAN STYLE OPTION JUL 06, 2005 @ 11.4 KNOCK OUT @ 11.15 XMXNPA-BG-Z	MXN - 171,000,000	USD	- 15,000,000.00	USD	- 292,500.00	- 292,500.00	- 187,983.72	104,516.28
MXN PUT USD CALL FX EUROPEAN STYLE OPTION JUL 06, 2005 @ 11.45 KNOCK OUT @ 11.185 XMXNPA-BH-Z	MXN - 57,250,000	USD	- 5,000,000.00	USD	- 82,500.00	- 82,500.00	0.00	82,500.00