

Account Number: [REDACTED]
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
October 01, 2004 - October 31, 2004

Description Cusip	Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
Foreign Exchange continued								
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	- 181,796.12	483,835.88
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	56,465.00	- 133,535.00
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	- 249,770.80	- 33,840.80
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	- 182,840.10	- 83,090.10
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	- 758,952.72	- 466,452.72
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	- 231,919.18	- 149,419.18