

Account Number XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
July 01, 2003 - July 31, 2003

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Options

Description Cusip		Counter Amount	Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
Foreign Exchange									
HKD PUT USD CALL FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.833 XHKDPA-AH-Z	HKD	156,660,000	USD	20,000,000.00	USD	312,280.00	312,280.00	122,309.16	- 189,970.84
NOK CALL USD PUT FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 6.85 XNOKCA-BJ-Z	NOK	41,100,000	USD	6,000,000.00	USD	120,600.00	120,600.00	77,023.46	- 43,576.54
CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2 XCHFCA-CQ-Z	CHF	12,000,000	USD	10,000,000.00	USD	107,300.00	107,300.00	9,119.04	- 98,180.96
CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2 XCHFCA-CR-Z	CHF	12,000,000	USD	10,000,000.00	USD	106,200.00	106,200.00	9,119.04	- 97,080.96
CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 15, 2004 @ 1.15 XCHFCA-CX-Z	CHF	80,500,000	USD	70,000,000.00	USD	543,848.00	543,848.00	85,936.97	- 457,911.03
CHF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2003 @ 1.38 XCHFPA-DB-Z	CHF	- 16,560,000	USD	- 12,000,000.00	USD	- 281,032.00	- 281,032.00	- 139,466.33	141,565.67