

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2003 - May 31, 2003

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Options

Description Cusip	Counter Amount	Counter 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	156,660,000	USD	20,000,000.00	USD	312,280.00	312,280.00	112,705.90	- 199,574.10
NOK CALL USD PUT FX EUROPEAN STYLE OPTION SEP 26, 2003 @ 6.85 XNOKCA-BJ-Z	41,100,000	USD	6,000,000.00	USD	120,600.00	120,600.00	0.00	- 120,600.00
JPY CALL USD PUT FX EUROPEAN STYLE OPTION JUL 02, 2003 @ 110. XJPYCA-DA-Z	2,200,000,000	USD	20,000,000.00	USD	165,000.00	165,000.00	1,254.00	- 163,746.00
NOK CALL USD PUT FX EUROPEAN STYLE OPTION JUL 11, 2003 @ 6.75 XNOKCA-BP-Z	67,500,000	USD	10,000,000.00	USD	146,000.00	146,000.00	173,370.38	27,370.38
MXN PUT USD CALL FX EUROPEAN STYLE OPTION SEP 08, 2003 @ 11.3 XMXNPA-AP-Z	- 113,000,000	USD	- 10,000,000.00	USD	- 487,000.00	- 487,000.00	- 66,462.08	420,537.92
CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2 XCHFCA-CQ-Z	12,000,000	USD	10,000,000.00	USD	107,300.00	107,300.00	90,821.16	- 16,478.84