

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC

Asset Account Portfolio
November 01, 2003 - November 30, 2003

Options

Description Cusip	Counter Amount Currency	Counter Amount Currency	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	29,776.37	- 282,503.63
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	197.04	- 107,102.96
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	197.04	- 106,002.96
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	124,983.50	- 418,864.50
CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 16, 2004 @ 1.175 XCHFCA-DC-Z	CHF 58,750,000	USD 50,000,000.00	USD	420,690.00	420,690.00	163,213.38	- 257,476.62
NOK PUT USD CALL FX EUROPEAN STYLE OPTION MAR 03, 2004 @ 6.85 KNOCK IN FX OPTION TRIGGERED @ 7.00 KNOCK OUT @ 6.65 XNOKPA-EE-Z	NOK - 34,250,000	USD - 5,000,000.00	USD	- 100,045.00	- 100,045.00	- 86,835.40	13,209.60