

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
February 01, 2004 - February 29, 2004

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Options

Description Cusip	Counter Amount Currency	Counter Amount Currency	Premium Amount 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	19,961.62	- 292,318.38
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	51.52	- 543,796.48
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	1,167.36	- 419,522.64
EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.25 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03 XEURCA-TP-Z	EUR	5,000,000	USD	6,250,000.00	USD	49,186.20	49,186.20	186,483.45	137,297.25
EUR CALL USD PUT FX EUROPEAN STYLE OPTION NOV 01, 2004 @ 1.3 KNOCK OUT @ 1.1375 KNOCK OUT @ 1.21 BARRIER EXP 12/1/03 XEURCA-TQ-Z	EUR	10,000,000	USD	13,000,000.00	USD	56,447.00	56,447.00	208,064.70	151,617.70