

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
January 01, 2003 - January 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	HKD 156,660,000	USD	20,000,000.00	USD	312,280.00	312,280.00	176,732.85	- 135,547.15
HKD CALL USD PUT FX EUROPEAN STYLE OPTION SEP 23, 2004 @ 7.8 XHKDCA-AC-Z	HKD - 156,000,000	USD	- 20,000,000.00	USD	- 127,575.00	- 127,575.00	- 99,003.84	28,571.16
P BRL CALL USD PUT FX EUROPEAN STYLE OPTION FEB 03, 2003 @ 3.5 XBRLCA-AA-Z	BRL 0	USD	0.00	USD	0.00		0.00	N/A 0.00
BRL PUT USD CALL FX EUROPEAN STYLE OPTION MAR 12, 2003 @ 4.25 XBRLPA-AA-Z	BRL 21,250,000	USD	5,000,000.00	USD	141,000.00	141,000.00	19,560.41	- 121,439.59
NOK CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 7. XNOKCA-BI-Z	NOK 52,500,000	USD	7,500,000.00	USD	108,923.00	108,923.00	213,717.53	104,794.53
USD PUT BRL CALL FX EUROPEAN STYLE OPTION MAR 12, 2003 @ 3.65 XUSDPA-AE-Z	USD - 5,000,000	BRL	- 18,250,000.00	USD	- 203,000.00	- 203,000.00	- 251,586.65	- 48,586.65