

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
June 01, 2003 - June 30, 2003

Page 9 of 51

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	101,072.33	- 211,207.67
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	34,838.42	- 85,761.58
P JPY CALL USD PUT FX EUROPEAN STYLE OPTION JUL 02, 2003 @ 110. XJPYCA-DA-Z	0	USD	0.00	USD	0.00		0.00	
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	132.30	- 145,867.70
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	- 42,889.15	444,110.85
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	28,577.28	- 78,722.72