

Account Number: XXXXXXXXXX
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
January 01, 2004 - January 31, 2004

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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	27,594.09	- 284,685.91
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	26,495.77	- 517,352.23
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	57,579.11	- 363,110.89
EUR PUT USD CALL FX EUROPEAN STYLE OPTION APR 07, 2004 @ 1.165 KNOCK IN TRIGGERED @ 1.15 XEURPA-LL-Z	EUR - 10,000,000	USD - 11,650,000.00	USD	- 302,900.00	- 302,900.00	- 31,784.60	271,115.40
AUD PUT USD CALL FX EUROPEAN STYLE OPTION APR 23, 2004 @ .695 KNOCK IN @ .685 XAUDPA-CJ-Z	AUD - 10,000,000	USD - 6,950,000.00	USD	- 251,590.00	- 251,590.00	- 16,733.70	234,856.30