

Account Number [REDACTED]
FINANCIAL TRUST COMPANY INC**Asset Account Portfolio**
May 01, 2003 - May 31, 2003

Page 9 of 41

Description Cusip	Counter Amount	Counter Currency	Counter Amount	Premium Currency	Premium Local	Premium USD	Current Market Value USD	Unrealized Gain/Loss USD
Foreign Exchange continued								
CHF CALL USD PUT FX EUROPEAN STYLE OPTION DEC 11, 2003 @ 1.2 XCHFCA-CR-Z	12,000,000	USD	10,000,000.00	USD	106,200.00	106,200.00	90,821.16	- 15,378.84
CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 15, 2004 @ 1.15 XCHFCA-CX-Z	80,500,000	USD	70,000,000.00	USD	543,848.00	543,848.00	547,069.95	3,221.95
CHF PUT USD CALL FX EUROPEAN STYLE OPTION JUN 13, 2003 @ 1.355 XCHFPA-CX-Z	- 23,712,500	USD	- 17,500,000.00	USD	- 307,927.00	- 307,927.00	- 6,160.03	301,766.97
CHF PUT USD CALL FX EUROPEAN STYLE OPTION SEP 16, 2003 @ 1.38 XCHFPA-DB-Z	- 16,560,000	USD	- 12,000,000.00	USD	- 281,032.00	- 281,032.00	- 63,064.95	217,967.05
CHF CALL USD PUT FX EUROPEAN STYLE OPTION MAR 16, 2004 @ 1.175 XCHFCA-DC-Z	58,750,000	USD	50,000,000.00	USD	420,690.00	420,690.00	529,583.08	108,893.08
EUR PUT USD CALL FX EUROPEAN STYLE OPTION SEP 17, 2003 @ 1.045 XEURPA-HP-Z	- 9,569,377.99	USD	- 10,000,000.00	USD	- 227,335.00	- 227,335.00	- 6,781.34	220,553.66
NZD PUT USD CALL FX EUROPEAN STYLE OPTION DEC 23, 2003 @ .5515 KNOCK IN @ .5200 XNZDPA-AQ-Z	- 10,000,000	USD	- 5,515,000.00	USD	- 278,298.00	- 278,298.00	- 106,550.00	171,748.00